
Stress Testing Challenges

Antoine Bezat*¹, Vivien Brunel*², Ali El Hamidi*³, and Amine Amri*⁴

¹BNP Paribas – BNP Paribas – France

²Société Générale – Société Générale – France

³Credit Agricole – Credit Agricole – France

⁴Natixis – NATIXIS – France

Abstract

Agenda

Model uncertainty and challenges, by Antoine Bezat

Scenario generation and data science, by Vivien Brunel

How reliable are model based stress tests results, by Ali El Hamidi

Climate risk stress testing, by Amine Amri

*Speaker