

SAS Model Risk Management (MRM)

Understand and Mitigate Your Model Risk



Models in production are growing rapidly, leading to challenges for banks...


Contamination,
Interconnected Risk

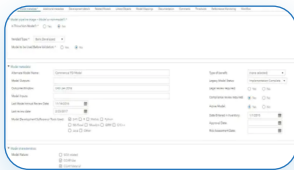

Incorrect
Modeling Data


Poorly Functioning
Models

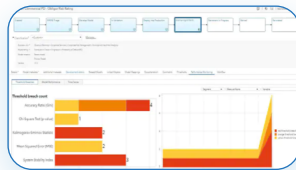

Governance
& Control


Capital Constraints
& Reputation

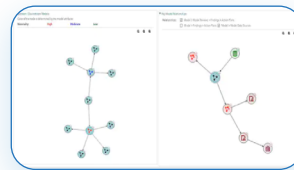
With SAS Model Risk Management (MRM), you can better mitigate model risk by...



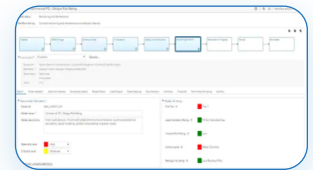
Centralizing
model information
management



Documenting and
tracking models
throughout the lifecycle

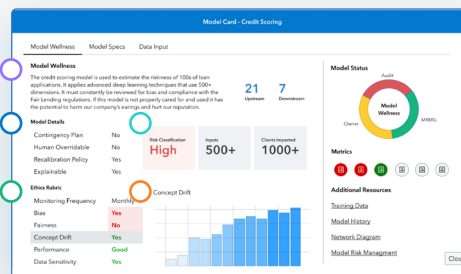
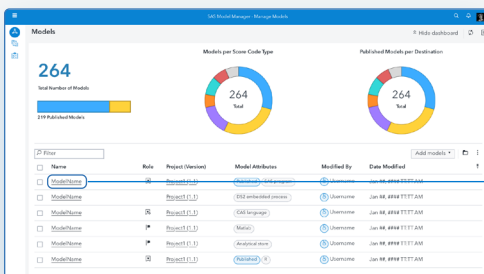


Gaining greater
insight into model risk
concentrations



Keeping pace with
changing risk policies
and regulations

Model Card Externalizes Data via API-Callable Cards




- Summary of model status
- Model performance
- Group performance
- Latest validation
- Concept drift

The SAS MRM Checklist

Regulators are focusing on mitigating model risk: get ahead of the game.

- Can you **prove** that your model inventory is **complete and accurate**?
- How do you **know** that all your models are being **used for their intended purposes**?
- Are you **sure** that all your models have been **validated and verified** for those users?
- Can you **demonstrate** that all your models are **being monitored consistently**?
- Are you **confident** that your model governance can **adapt** as regulations evolve?

Key Features

-  **Easily disseminate** model performance and validation reports
-  **Provide executive insight** into an accurate view of model risk concentrations
-  **Understand the impacts** of altering and decommissioning models
-  **Gain discovery** from both qualitative and quantitative data
-  **Interactively identify risk** from the bottom up
-  **Drill down** into model risk reporting through data visualization
-  **Identify hot topics** by using text sentiment analysis
-  **Design interactive** dashboards and reports

For more information on SAS Model Risk Management (MRM), please visit: sas.com/mrm
For details, reach out to your SAS representative or to find your local SAS office, please visit: sas.com/offices