Dr. Ricardo Rivera
Executive Director, Regulatory Capital Office
JPMorgan Chase & Co.

Introduction to Bank Regulatory Capital and Risk-Weighted Asset Calculation

In this talk we provide a primer on Bank Regulatory Capital and capital calculation. Tier 1 and Tier 2 capital definitions and Basel III capital requirements are presented. The Basel Credit Risk Model is introduced to explain regulatory capital and Risk Weighted-Asset (RWA) calculations. Bank’s calculation of Market, Credit and Operational Risks RWA under Basel III are also discussed.

For further information, please contact Drs. Emil Schwab or Xiaogang Su, eschwab@utep.edu or xsu@utep.edu