

IDC4252C

M04Lab

Instructions

Use SAS to create a probability of default (PD) model.

In the SAS for Finance book, Credit Risk Management chapter, begin with the Genmod procedure to create a Probability of Default model. Complete all the coding, taking screenshots of the output and plots generated. Paste the screenshots in to a Word document / PowerPoint presentation and 'Save As' a PDF.

Add your SAS code and PDF to the GitHub repo for M04Lab.

You will continue creating the PD model in M04Project.