

# Model calibration in practice

Ewa Marciniak and Katarzyna Piechnik

The presentation will provide a high level overview of a models calibration. In particular, the application of a historical calibration and a calibration to the market will be discussed.

## **Affiliation**

Ewa Marciniak – Manager, Independent Model Review, (HSBC)

Katarzyna Piechnik – Senior Analyst, Independent Model Review (HSBC)