



SAP SAC and SAP DI

Challenge

- **Manual process** for Model Validation Framework including model governance, model lifecycle management and independent model validation
- Compliance with Powerbase Model Risk Management requirements as prescribed by Banko Sentral ng Pilipinas (BSP)

⇔ Solution

- Single repository for
 - · Existing models inventory in Cloudera written in R
 - New models using SAP DI for validation, inference & role/permissions
- Standardized Model Approval Process via Maker Checker App (webapp) with 2 level of approvals
- Model metric reports, Risk Tiering (Comparison) dashboard using SAC
- Model and Code Repository in GitLab, Data Vault Cloudera(HIVE)

Benefits

- Improved governance by removing manual processes in model validation, approval and testing. In turn facilitating more cross-sell/up-sell models to be deployed in production
- The platform ensures future scalable compliance to BSP's initiative to actively manage risk associated with the industry's increasing use of models in decision making.

