

Risk Model Oversight

Solution Brief

Continuous verification of risk model integrity and performance. Claviger monitors model parameters, predictive accuracy, and drift indicators in real-time, with automatic halting of degraded models before risk threshold breach.

Model Drift Detection: Continuous monitoring of model input distributions, parameter stability, and performance metrics. When drift exceeds thresholds, the model is automatically halted and escalated for re-training.

Audit Trail Integration: Every model decision is logged with cryptographic timestamps. Parameter changes are tracked with full provenance. This creates immutable evidence of model governance for risk committees and regulators.

Prevents Cascade Failure: Identifies correlated model degradation across portfolios. Prevents situations where multiple risk models fail simultaneously, triggering systematic risk.

