Capacity Development Activities

Financial Supervision and Regulation

Developing Framework for Dealing with Domestic Systemically Important Banks

METAC supported the Central Bank of Tunisia (CBT) from 6-10 January in developing a framework for identifying Domestic Systemically Important Banks (D-SIB) and determining D-SIB buffers. The mission provided capacity building on the topic, discussed the criteria and relevant weights and indicators to define the D-SIBs, ran several scenarios and tests, defined the range of relevant buffers, and developed a draft framework for D-SIBs. This was achieved in one mission due to the active participation and collaboration of the authorities' team and their effectiveness in extracting the data needed to select indicators and run scenarios. Developing a framework for dealing with D-SIBs helps enhancing the implementation of risk-based supervision and promote financial stability.

Real Sector Statistics

Compiling Quarterly Estimates of GDP by the Expenditure Approach

During 15-19 July, a mission assisted the Tunisian National Institute of Statistics (L'Institut National de la Statistique: INS) with the development of the methodology for compiling quarterly estimates of GDP by the expenditure approach.

Revenue Administration

Leveraging Machine Learning and AI for Data Analytics and Fraud Detection

During 17-26 November, METAC organized a workshop for 10 officers from Tunisian Customs on leveraging Machine Learning and Artificial Intelligence for data analytics and fraud detection. The workshop centered on key topics such as data preprocessing, exploratory data analysis, and the development of machine learning models in Python aimed at anomaly detection.