

Special Issue

Innovative Approaches to Evaluating Credit Risk: Data, Models and Strategies

Message from the Guest Editors

This Special Issue investigates corporate default modeling, with particular reference to advanced methodologies and alternative data. This topic has consistently garnered significant attention, especially when considering small- and medium-sized enterprises, given their importance in the EU economy. Machine Learning (ML) algorithms are gradually finding their way into various aspects of credit risk management, including credit scoring and monitoring, due to their remarkable predictive capabilities. Using alternative data or the combination of alternative data, covering different aspects of a firm's workings, also contributes to a more complete picture of the phenomenon of bankruptcy prediction. The dataset complexity in the credit risk field represents a challenging topic. It is very common to encounter data-related problems such as data imbalance, outliers, noisy data, etc. Accordingly, new solutions to overcome the problems related to data complexity are required. Contributions dealing with original applications and solutions in the field of corporate default assessment are very much welcome.

Guest Editors

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Deadline for manuscript submissions

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