



Advances in Credit Risk Modeling and Management

Guest Editor:

Prof. Dr. Frédéric Vrins

Louvain Finance Center & CORE,
Université Catholique de
Louvain, 1348 Louvain-la-Neuve,
Belgium

Deadline for manuscript
submissions:

closed (31 March 2019)

Message from the Guest Editor

Correctly assessing credit risk still represents an important challenge for both practitioners and scholars. On the one hand, credit risk measures play a central role in the banking sector's regulations, governing the profitability of financial institutions which remain at the heart of our economic system. On the other hand, effectively computing such measures in a sound and rigorous way triggers important challenges because of the lack of relevant information and/or models. In practice, computing a 99.9% VaR in a statistically meaningful way is not so easy, and typically requires a lot of assumptions that may significantly impact the figures. It is therefore important that academics pursue efforts to improve this.

This Special Issue aims at collating papers contributing methodologically and/or computationally, towards a more rigorous and reliable management of credit risk of financial institutions. Theoretical and empirical research works covering theoretical properties and/or computational aspects of risk measures are welcome.

Prof. Dr. Frédéric Vrins

Guest Editor





risks



an Open Access Journal by MDPI

Editor-in-Chief

Prof. Dr. Steven Haberman

Faculty of Actuarial Science and Insurance, Bayes Business School, City University of London, 106 Bunhill Row, London EC1Y 8TZ, UK

Message from the Editor-in-Chief

Risks is published in Open Access format – research articles, reviews and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes contributions that

- contribute with insight, outlook, understanding and overview, no matter how simple they are;
- show creativity in pedagogical tricks and techniques;
- help the transfer of theoretical research to public and private application;
- show responsibility for societal impact.

The scientific community and the general public have unlimited free access to the content as soon as it is published.

Author Benefits

Open Access: free for readers, with **article processing charges (APC)** paid by authors or their institutions.

High visibility: indexed within **Scopus**, **ESCI (Web of Science)**, **EconLit**, **EconBiz**, **RePEc**, and **other databases**.

Journal Rank: JCR - Q2 (*Business, Finance*) / CiteScore - Q1 (Economics, Econometrics and Finance (miscellaneous))

Contact Us

Risks Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland

Tel: +41 61 683 77 34
www.mdpi.com

mdpi.com/journal/risks
risks@mdpi.com
[X@Risks_MDPI](https://twitter.com/Risks_MDPI)