



Credit Risk Modeling and Management in Banking Business

Guest Editor:

Prof. Dr. Giampaolo Gabbi

Department of Business and Law,
University of Siena; Banking and
Insurance Department, SDA
Bocconi School of Management,
Milan, Italy

Deadline for manuscript
submissions:

closed (20 December 2020)

Message from the Guest Editor

Dear Colleagues,

The severity of the financial crisis is largely due to the fact that the banking sectors in many countries have taken excessive risk without correspondingly increasing their capital base. Financial regulation has strengthened capital requirements, especially for credit exposures, and has explicitly addressed the dimension of the macro-prudential stability of the banking system.

At the same time, there has been a tendency to review the logic of the internal models of credit risk measurement and capital determination. Questions still remain about the ability to maintain an adequate level of bank profitability.

In the light of these important developments, this Special Issue aims to provide original contributions on credit risk management, as well as identifying new factors, methodologies, and managerial solutions for estimating the exposure of financial intermediaries, the evolution prospects of banking supervision, and the financial and real implications of the crises.

Prof. Dr. Giampaolo Gabbi
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 St George's, University of London, 106 Bunhill Row, London EC1Y 8TZ, UK

Message from the Editor-in-Chief

Risks is published in an open access format; research articles, reviews, and other content are released on the internet immediately after acceptance. Specifically, *Risks* welcomes submissions that (a) contribute with insight, outlook, understanding, and overview; (b) show creativity in terms of pedagogical methods and techniques; (c) help the transfer of theoretical and applied research into applications in the public and private domains; and (d) show responsibility for the impact on society. The scientific 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: 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)