

Special Issue

Advances in Credit Risk Modeling and Management

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.

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)



Risks

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Impact Factor 1.5
CiteScore 5.0



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Editorial Office
MDPI, Grosspeteranlage 5
4052 Basel, Switzerland
Tel: +41 61 683 77 34
risks@mdpi.com

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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.

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

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