

Special Issue

Credit Risk Modeling and Management in Banking Business

Message from the Guest Editor

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.

Guest Editor

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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.

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