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Advances in Credit Risk Modeling and Management

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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



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Special Issue



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Message from the Editor-in-Chief

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