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	Titolo	Analytical Techniques in the Assessment of Credit Risk : An Overview of Methodologies and Applications / / by Michalis Doumpos, Christos Lemonakis, Dimitrios Niklis, Constantin Zopounidis
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	ISBN	3-319-99411-5
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	Descrizione fisica	1 online resource (VIII, 111 p. 14 illus.)
	Collana	EURO Advanced Tutorials on Operational Research, , 2364-687X
	Disciplina	658.88
	Soggetti	Operations research
		Decision making
		Risk management
		Management science
		Banks and banking
		Operations Research/Decision Theory
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	Lingua di pubblicazione	Inglese
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	Nota di contenuto	Introduction to Credit Risk Modeling and Assessment -- Credit Scoring and Rating -- Data Analytics for Developing and Validating Credit Models -- Applications to Corporate Default Prediction and Consumer Credit -- Conclusions and Future Research. .
	Sommario/riassunto	This book provides a unique, focused introduction to the analytical skills, methods and techniques in the assessment of credit risk that are necessary to tackle and analyze complex credit problems. It employs models and techniques from operations research and management science to investigate more closely risk models for applications within the banking industry and in financial markets. Furthermore, the book presents the advances and trends in model development and validation for credit scoring/rating, the recent regulatory requirements and the current best practices. Using examples and fully worked case

applications, the book is a valuable resource for advanced courses in financial risk management, but also helpful to researchers and professionals working in financial and business analytics, financial modeling, credit risk analysis, and decision science.