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Autore	Doumpos Michalis
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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Collana	EURO Advanced Tutorials on Operational Research, , 2364-6888
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Soggetti	Operations research Financial risk management Management science Financial services industry Operations Research and Decision Theory Risk Management Operations Research, Management Science Financial Services
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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.
