

1. Record Nr.	UNINA9910840656703321
Autore	De Laurentis Giacomo
Titolo	Developing, validating, and using internal ratings [[electronic resource]] : methodologies and case studies // Giacomo De Laurentis, Renato Maino, Luca Molteni
Pubbl/distr/stampa	Hoboken, NJ, : Wiley, 2010
ISBN	1-119-95764-8 1-282-77444-1 9786612774447 0-470-97190-8 0-470-97189-4
Descrizione fisica	1 online resource (340 p.)
Altri autori (Persone)	MainoRenato MolteniLuca
Disciplina	658.8/8 658.88
Soggetti	Credit ratings Risk assessment
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Developing, Validating and Using Internal Ratings; Contents; Preface; About the authors; 1 The emergence of credit ratings tools; 2 Classifications and key concepts of credit risk; 3 Rating assignment methodologies; 4 Developing a statistical-based rating system; 5 Validating rating models; 6 Case study: Validating PanAlp Bank's statistical-based rating system for financial institutions; 7 Ratings usage opportunities and warnings; Bibliography; Index
Sommario/riassunto	This book provides a thorough analysis of internal rating systems. Two case studies are devoted to building and validating statistical-based models for borrowers' ratings, using SPSS-PASW and SAS statistical packages. Mainstream approaches to building and validating models for assigning counterpart ratings to small and medium enterprises are discussed, together with their implications on lending strategy. Key Features: Presents an accessible framework for bank managers, students and quantitative analysts, combining strategic issues,

