

| | |
|-------------------------|--|
| 1. Record Nr. | UNINA9910877257803321 |
| Autore | De Laurentis Giacomo |
| Titolo | Developing, validating, and using internal ratings : 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 |
| 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, management needs, regulatory requirements and sta |

