

Basel III Credit Rating Systems: An Applied Guide to Quantitative and Qualitative Models (Finance and Capital Markets Series)

Izzi, Oricchio, Vitale

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More than ever, banking competition is based on the ability to control the cost of risk and can only be managed with excellent internal rating models and very advanced risk management processes. This book is a comprehensive guide to quantitative and qualitative rating assessments with up-to-date methodologies in the international banking system.



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