Credit and Financial Risk Management: 40 years after the Altman Z-score model

An interdisciplinary perspective on today's Risk Management

List of papers accepted

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A stochastic programming approach for multi period portfolio optimization	Hanke - Geyer - Weissensteiner
An affine intensity model for large credit portfolios	Acciaio - Herzel
An empirical study of the relation between equity implied probabilities of default and fundamental information	Fargher - Kalotay
Cash management using multi stage stochastic programming	Ferstl - Weissensteiner
Analysis of liquidity risk management practices	Ismal
Effects of macroeconomics announcements on stock returns across volatility regimes	Aray
Financing Decisions. The Case for Convertibles	Del Viva
Implied Default Barrier in credit default swap premia	Forte - Alonso - Marques
Is KMV Model Suited to Estimate the Credit Risk of Listed in Taiwan	Choun Chou Wu
Non parametric tests for analyzing the fine structure of price fluctuation	Mancini - Cont
Ownership Links, Leverage and Credit Risk	Luciano - Nicodano
Predicting SME failure: an application in the US and UK	Wilson - Altman - Sabato
Liquidity risk of corporate bonds returns	Acharya – Amihud - Bharath
The Innovest Austrian Pension Fund Financial Planning Model InnoALM	Ziemba - Geyer
The use of insurance contracts of exchange and firm market value: new evidence from tunisian banking sector	Dorraa Chabeene
Trading Risk Management in Emerging GCC Financial Market	Mazin Al Janabi
The Effects Of Robust Estimation On operational risk severity distribution and capital charge	Huber
Credit Risk Discovery in the Stock and CDS market: who, when and why leads?	Forte - Lovreta
Incentive and risk taking in hedge fund	Ziemba - Kouwemberg
40 years of model of business insolvency. A proposal of its taxonomy	Somoza – Vallverdù Calafell
The information risk drivers. 15 years of analysis to support risk premia modelling	Mantovani
Pricing and hedging structure product A comparison of numerical methods for virtual power plant	Fanone
Bank Rating Systems After Basel 2. Determinants and Possible Effects on Financing Italian SMEs	Cipollini - Dainelli - Giunta
Performance of dual rating system combining rating stability, rating accuracy and rating timeless	Altman - Rijken
Company financial performance prediction by virtue of economic value added measure by simulation methodology	Zmeskal - Dluhosova

Risk neutral and actual default probabilities	Quittard-Pinon - Le Courtois
Rating History and the Rating Dynamics of Fallen Angels, Rising Stars, and Big rating jumpers	Dang - Partington
Modeling the Loss Distribution	Chava - Stefanescu - Turnbull
A Comparison of a Logistic Regression, Discriminant Analysis and Support Vector Machines on the Bank of Portugal Data	Lacerda - Moro
Cooperative Banks and Financial Stability	Hesse - Čihák
Islamic bank and financial stability	Hesse - Cihak
The Market Structure, Financial Technology Investment and performance in Taiwanese Banking Industry	Chang - Tu
On the philosophy and dynamic characteristic of rating agencies and credit risk models	Florez-Lopez
Credit Risk Transfer Instruments in Romania in the Light of Subprime Crisis	Anton
Accounting-Based versus Market-Based Cross-Sectional Models of CDS Spreads	Das - Hanouna -Sarin
The working capital in the turnaround management	Mariani
Basel II Accord, Credit Portfolio Reallocations and Risk Taking Incentives	Girod - Bruno
A credit contagion model for the dynamics of the rating transitions in a SME bank loan portfolio	Basso - Gusso
The development of a simple and intuitive rating system under Solvency II	Van Laere - Baesens
Banks' Buffer Capital: How important is Banks' Precautionary Motive?	Valencia
Assessment of bank creditworthiness The relation between bank financial fundamentals and credit rating	Bernè - Ciprian - Fanni - Vento
Understanding and Predicting the Resolution of Financial Distress	Jacobs – Karagozoglu - Layish
Failure prediction models: performance, disagreements and internal rating systems	Mitchell – Van Roy
The value investing: The case of italian market	Di Biase
Reputational effects of operational risk events for financial institutions	Masala - Micocci - Cannas - Flore
Empirical estimation of loan loss distribution: Vasicek and extensions	Batiz - Christodoalakis - Poon
CDS and rating announcements. A comparative analysis	Salvi - Dallocchio - Bonini - Iavarone
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Do target prices predict rating changes?	Pettinato - Bonini - Salvi