







Home ▶ All Journals ▶ Journal of the Operational Research Society ▶ List of Issues ▶ Volume 61, Issue 3 ▶ Modelling LGD for unsecured personal loa

Journal of the Operational Research Society > Volume 61, 2010 - Issue 3: Special Issue

318 34

0

Views CrossRef citations to date Altmetric

Part 1: Consumer Credit Risk Modelling

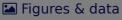
Modelling LGD for unsecured personal loans: decision tree approach

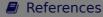
A Matuszyk, C Mues & L C Thomas

Pages 393-398 | Received 01 Dec 2007, Accepted 01 May 2009, Published online: 21 Dec 2017

Sample our
Economics, Finance,
Business & Industry Journals
>> Sign in here to start your access
to the latest two volumes for 14 days

Full Article





66 Citations

Metrics

Reprints & Permissions

Read this article

Abstract

The New Basel Accord, which was implemented in 2007, has made a significant difference to the use of modelling within financial organisations. In particular it has

highligh

decision

uncertai

paramet

in-house

Q Keywon

We Care About Your Privacy

We and our 842 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. Privacy Policy

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)

ose a ere the

Essential Only the ata from the Show Purpose Dw how such

Information for

R&D professionals

Editors

Authors

Librarians

Societies

Opportunities

Reprints and e-prints

Advertising solutions

Accelerated publication

Corporate access solutions

Open access

Overview

Open journals

Open Select

Dove Medical Press

F1000Research

Help and information

Newsroom

Keep up to date

Register to receive personalised research and resources by email



Sign me up















Registered 5 Howick P



X

or & Francis Group