

Christophe Mues

List of Publications by Year in descending order

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Version: 2024-02-01

28
papers

3,154
citations

471371

17
h-index

580701

25
g-index

29
all docs

29
docs citations

29
times ranked

2263
citing authors

#	ARTICLE	IF	CITATIONS
1	A mixture model for credit card exposure at default using the GAMLSS framework. International Journal of Forecasting, 2023, 39, 503-518.	3.9	3
2	Preface to the papers on "Credit risk modelling". Journal of the Royal Statistical Society Series A: Statistics in Society, 2019, 182, 1139-1142.	0.6	0
3	Debtor level collection operations using Bayesian dynamic programming. Journal of the Operational Research Society, 2019, 70, 1332-1348.	2.1	8
4	Exposure at default models with and without the credit conversion factor. European Journal of Operational Research, 2016, 252, 910-920.	3.5	24
5	Modelling repayment patterns in the collections process for unsecured consumer debt: A case study. European Journal of Operational Research, 2016, 249, 476-486.	3.5	12
6	An empirical comparison of classification algorithms for mortgage default prediction: evidence from a distressed mortgage market. European Journal of Operational Research, 2016, 249, 427-439.	3.5	67
7	Learning algorithm selection for comprehensible regression analysis using datasetoids. Intelligent Data Analysis, 2015, 19, 1019-1034.	0.4	2
8	Using a transactor/revolver scorecard to make credit and pricing decisions. Decision Support Systems, 2014, 59, 143-151.	3.5	15
9	The economy and loss given default: evidence from two UK retail lending data sets. Journal of the Operational Research Society, 2014, 65, 363-375.	2.1	21
10	A zero-adjusted gamma model for mortgage loan loss given default. International Journal of Forecasting, 2013, 29, 548-562.	3.9	55
11	Benchmarking regression algorithms for loss given default modeling. International Journal of Forecasting, 2012, 28, 161-170.	3.9	143
12	Predicting loss given default (LGD) for residential mortgage loans: A two-stage model and empirical evidence for UK bank data. International Journal of Forecasting, 2012, 28, 183-195.	3.9	47
13	Mixture cure models in credit scoring: If and when borrowers default. European Journal of Operational Research, 2012, 218, 132-139.	3.5	99
14	An experimental comparison of classification algorithms for imbalanced credit scoring data sets. Expert Systems With Applications, 2012, 39, 3446-3453.	4.4	471
15	An empirical evaluation of the comprehensibility of decision table, tree and rule based predictive models. Decision Support Systems, 2011, 51, 141-154.	3.5	257
16	Building comprehensible customer churn prediction models with advanced rule induction techniques. Expert Systems With Applications, 2011, 38, 2354-2364.	4.4	248
17	Identifying financially successful start-up profiles with data mining. Expert Systems With Applications, 2011, 38, 5794-5800.	4.4	10
18	RULE EXTRACTION FROM MINIMAL NEURAL NETWORKS FOR CREDIT CARD SCREENING. International Journal of Neural Systems, 2011, 21, 265-276.	3.2	37

#	ARTICLE	IF	CITATIONS
19	Optimizing the Collections Process in Consumer Credit. Production and Operations Management, 2010, 19, 698-708.	2.1	17
20	A note on knowledge discovery using neural networks and its application to credit card screening. European Journal of Operational Research, 2009, 192, 326-332.	3.5	39
21	Mining software repositories for comprehensible software fault prediction models. Journal of Systems and Software, 2008, 81, 823-839.	3.3	111
22	Recursive Neural Network Rule Extraction for Data With Mixed Attributes. IEEE Transactions on Neural Networks, 2008, 19, 299-307.	4.8	117
23	Benchmarking Classification Models for Software Defect Prediction: A Proposed Framework and Novel Findings. IEEE Transactions on Software Engineering, 2008, 34, 485-496.	4.3	928
24	Comprehensible Credit-Scoring Knowledge Visualization Using Decision Tables and Diagrams. , 2006, , 109-115.		5
25	Decision diagrams in machine learning: an empirical study on real-life credit-risk data. Expert Systems With Applications, 2004, 27, 257-264.	4.4	22
26	Building Intelligent Credit Scoring Systems Using Decision Tables. , 2004, , 131-137.		10
27	Decision Diagrams in Machine Learning: An Empirical Study on Real-Life Credit-Risk Data. Lecture Notes in Computer Science, 2004, , 395-397.	1.0	0
28	Using Neural Network Rule Extraction and Decision Tables for Credit-Risk Evaluation. Management Science, 2003, 49, 312-329.	2.4	384