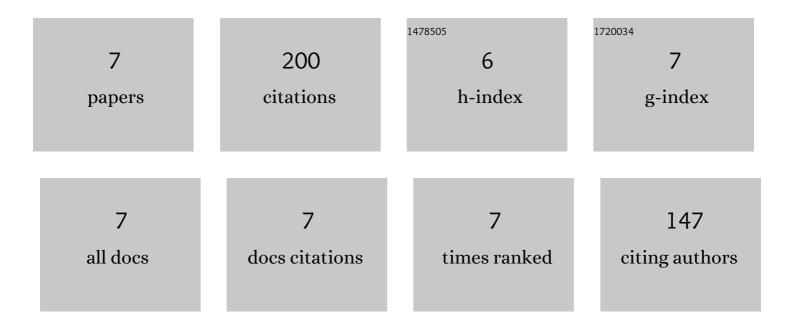
Bertrand K Hassani

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/601440/publications.pdf Version: 2024-02-01



| # | Article | IF | CITATIONS |
|---|---|-----|-----------|
| 1 | Credit Risk Analysis Using Machine and Deep Learning Models. Risks, 2018, 6, 38. | 2.4 | 122 |
| 2 | Regulatory learning: How to supervise machine learning models? An application to credit scoring. Journal of Finance and Data Science, 2018, 4, 157-171. | 3.2 | 24 |
| 3 | Multivariate VaRs for operational risk capital computation: a vine structure approach. International Journal of Risk Assessment and Management, 2013, 17, 148. | 0.1 | 16 |
| 4 | Societal bias reinforcement through machine learning: a credit scoring perspective. AI and Ethics, 2021, 1, 239-247. | 6.8 | 16 |
| 5 | A modified Panjer algorithm for operational risk capital calculations. Journal of Operational Risk, 2009, 4, 53-72. | 0.2 | 11 |
| 6 | More accurate measurement for enhanced controls: VaR vs ES?. Journal of International Financial Markets, Institutions and Money, 2018, 54, 152-165. | 4.2 | 10 |
| 7 | The Cascade Bayesian Approach: Prior Transformation for a Controlled Integration of Internal Data, External Data and Scenarios. Risks, 2018, 6, 47. | 2.4 | 1 |