Bertrand K Hassani

List of Publications by Year
in descending order

7 papers	200 citations	1478505 6 h-index	1720034 7 g-index
7 all docs	7 docs citations	7 times ranked	147 citing authors

#	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