

# Bertrand K Hassani

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/601440/publications.pdf>

Version: 2024-02-01

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