STATISTICALLY BASED RATING

TOPICS OF THE COURSE:

The student must have a thorough knowledge of the topics covered during the course and be able to use the acquired tools. These skills will be verified in the examination. The course also aims to apply concepts of decision theory and of statistical calculation learned during the undergraduate courses and other statistical and econometric courses.

READING LIST:

G. De Laurentis, R. Maino, L. Molteni, Developing, Validating and Using Internal Ratings - Methodologies and Case Studies, John Wiley & Sons, Ltd, October 2010.
Story board of Lessons' Transparencies in pdf format. Complementary concepts on paper or file.