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## EXPOSURE AT DEFAULT OF UNSECURED CREDIT CARDS (PAPERBACK)



Createspace Independent Publishing Platform, United States, 2015. Paperback. Condition: New. Language: English . Brand New Book \*\*\*\*\* Print on Demand \*\*\*\*\*.Retail exposure at default (EAD) is one of the weakest areas of risk measurement and modeling in industry practices and in academic literature. The U.S. Basel II Final Rule is not specific about the approach to EAD. In this study, we use borrower and account information from a large national sample of unsecured credit card defaults to capture borrower and...

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- Authored by Office of the Comptroller of the Currenc
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