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## Announcement

# Call for papers Special issue on Credit risk forecasting

Over the last decade, research directions in consumer and corporate credit risk modelling have changed significantly. Today, greater interest lies in dynamic modelling, stress testing, forecasting portfolio default rates, and individual default probabilities using states of the economy, forecasting loan portfolio loss distributions, forecasting LGD, and EAD and profit forecasting. Interest is increasingly being concentrated on time series models, survival analysis, Markov chain models, intensity models and other forecasting approaches to credit risk. Discussions continue over how to estimate Through-the-Cycle and Point-in-Time models and the implications of these for portfolio risk. Recent turmoil in financial markets in western economies emphasises the timeliness of this work, but new ways of predicting fraud and the affordability of loans to borrowers have also become of major research interest and practical relevance.

In this Special Issue of the *International Journal of Forecasting* we are looking for original research in any of these areas and in any other topics that involve forecasting aspects of consumer risk modelling. Papers may concern risk issues relating to consumer or small business loans. Papers presented at the Credit Scoring and Credit Control conference 26–28 August 2009 at the University of Edinburgh

(<http://www.crc.man.ed.ac.uk>) may be submitted, but other papers are welcome too.

The Guest Editors of the special issue are: Professor Jonathan Crook (University of Edinburgh), Mr David Edelman (Caledonian Credit Consultancy) and Professor Lyn Thomas (University of Southampton).

The closing date for submissions will be 11 December 2009. Submission should be made to: <http://mc.manuscriptcentral.com/ijf>. Please include a note saying that the paper is intended for the special issue.

Enquiries about this special issue should be directed to:

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