



# Call for papers

## The Journal of Credit Risk

Edited by Michael Gordy

With the rewriting of the Basel accords in international banking and their ensuing application, interest in credit risk has never been greater. *The Journal of Credit Risk* is at the forefront in tackling the many issues and challenges posed by the recent financial crisis, focusing on the measurement and management of credit risk, the valuation and hedging of credit products, and the promotion of greater understanding in the area of credit risk theory and practice.

*The Journal of Credit Risk* considers submissions in the form of research papers and technical reports on, but not limited to, the following topics.

- Modeling and management of portfolio credit risk.
- Recent advances in parameterizing credit risk models: default probability estimation, copulas and credit risk correlation, recoveries and loss given default, collateral valuation, loss distributions and extreme events.
- The pricing and hedging of credit derivatives.
- Structured credit products and securitizations, eg, collateralized debt obligations, synthetic securitizations, credit baskets, etc.
- Measuring, managing and hedging counterparty credit risk.
- Credit risk transfer techniques.
- Liquidity risk and extreme credit events.
- Regulatory issues, such as Basel II, internal ratings systems, credit-scoring techniques and credit risk capital adequacy.

See <https://www.risk.net/journal-of-credit-risk> for more information on the journal scope.

### >> Submission Requirements

Manuscripts should be prepared for publication in accordance with our submissions guidelines, which can be found at: <http://www.risk.net/static/risk-journals-submission-guidelines>  
All submissions will be subject to a peer review process by at least two independent peer reviewers. Final decisions on paper acceptance will be given by the Editor-in-Chief.

### >> Length

The Journal has a strict length policy. Research papers should not exceed 8,000 words, including references. Submissions should be sent via the online submission site: <https://editorialexpress.com/risk>

Contact: [journals@infopro-digital.com](mailto:journals@infopro-digital.com) 

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