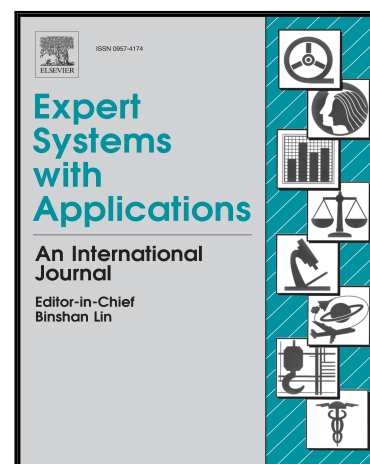


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A method for modelling operational risk with Fuzzy cognitive maps and Bayesian belief networks

Adel Azar , Khadijeh Mostafee Dolatabad

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Highlights

- Fuzzy cognitive map is used to improve Bayesian network capability in poor data issues.
- We proposed a new migration method from FCM to BBN.
- The proposed method extracts BBN parameters from FCM ones.
- The proposed method is capable to model operational risk as a data-poor issue.

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