

Accepted Manuscript

Predicting loss severities for residential mortgage loans: A three-step selection approach

Hung Xuan Do , Daniel Rösch , Harald Scheule

PII: S0377-2217(18)30207-8
DOI: [10.1016/j.ejor.2018.02.057](https://doi.org/10.1016/j.ejor.2018.02.057)
Reference: EOR 15017



To appear in: *European Journal of Operational Research*

Received date: 28 July 2017
Revised date: 1 February 2018
Accepted date: 28 February 2018

Please cite this article as: Hung Xuan Do , Daniel Rösch , Harald Scheule , Predicting loss severities for residential mortgage loans: A three-step selection approach, *European Journal of Operational Research* (2018), doi: [10.1016/j.ejor.2018.02.057](https://doi.org/10.1016/j.ejor.2018.02.057)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

Highlights

- Joint forecasting model for default probabilities and loss rates given default
- Control for default and non-cure selection bias
- Measurement of correlations between the default, cure and loss processes
- Empirical evidence on time-varying risk factors for US mortgage loans
- Econometric merit analysis

ACCEPTED MANUSCRIPT

Download English Version:

<https://daneshyari.com/en/article/6894641>

Download Persian Version:

<https://daneshyari.com/article/6894641>

[Daneshyari.com](https://daneshyari.com)