عنوان مقاله:
Presentation a Model for Calculation of Credit Risk

محل انتشار:
سومین کنفرانس بین المللی پژوهش های نوین در مدیریت ، اقتصاد و توسعه (سال: 1397)

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خلاصه مقاله:
The credit risk is one of the foremost risks that may affect monetary and financial institutions. Thus, it is necessary to measure this risk for optimal allocation of resources the credit ranking enterprises are totally responsible for this task but due to absence of such enterprises in Iran, a model has been proposed in this study based on comment of experts and using structured equations to compute credit risk in the listed companies in Tehran stock Exchange TSE. With respect to the given results, the industry is the foremost effective factor in credit risk and then leverage, liquidity, .and profitability ratios have devoted the maximum effect to it

کلمات کلیدی:
Credit risk, Structured equations. Tehran Stock Exchange TSE