



*The regulatory framework of stress tests and capital
exercises in EU*

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Abstract: The present work deals with the structure of the regulatory authorities along with the procedures for supervising the banks in each jurisdiction. The present paper propose an approach based on a multicriteria decision aid technique (MCDA), which enables the development of additive models for decision making and prediction purposes in a classification setting.

Key words: financial crisis, EU banking system, MCDA, decision making, early-warning system.