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Variables

a	Function
A	Set of Choices
ABS	Absolute Error
ATE	Average Treatment Effect
ATET	Average Treatment Effect on the Treated
ATT	Average Treatment Effect on the Treated
B_t	Balance at Time T
c	Variable
c_t	Consumption over time
$CCF_{t,T}$	Expected Credit Conversion Factor at T from the Perspective of Time T
$CLU_{i,t}$	Credit Line Usage of Account I in Month T
d	Default Time
$Def_{i,t+12}$	Default Variable
$EaDF_{t,T}$	Expected Exposure at Default Factor at T from the Perspective of Time T
$EaD_{t,T}$	Exposure at Default at T from the Perspective of Time T
$EL_{t,T}$	Expected Loss in the Period Between T and T
e_t	Exposure at Time T
$E_t()$	Expected Value at Time T
f	Function
i	Account
$LEQ_{t,T}$	Expected Loan Equivalent Factor at T from the Perspective of Time T
$LGD_{t,T}$	Expected Loss Given Default
ℓ_t	Share of the Exposure That is Lost if The Borrower Defaults
L_t	Limit Advised at Time T
MAE	Mean Absolute Error
p	Level of Significance
P	Probability Measure
P	Level of Significance
$PD_{i,t}$	Probability of Default of Account I in Month T