



Advanced Credit Risk Analysis

Didier Cossin, Hugues Pirotte

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Advanced Credit Analysis presents the latest and most advanced modelling techniques in the theory and practice of credit risk pricing and management.

The book stresses the logic of theoretical models from the structural and the reduced-form kind, their applications and extensions. It shows the mathematical models that help determine optimal collateralisation and marking-to-market policies. It looks at modern credit risk management tools and the current structuring techniques available with credit derivatives.

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