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Keywords: Credit risk, pricing, measurement, management. JEL classification: D80, G12, G13. Credit risk is the major challenge for risk managers and market regulators. International regulation of banks' credit risk was put in place in 1988 and since that time there has been no consensus on how to improve that regulatory framework.

Book Review of Credit Risk: Pricing, Measurement, and ...

credit risk modeling efforts. A second factor is the booming market for credit-related asset-backed securities and credit derivatives which present a new "land of opportunity" for structural finance. The development of these markets is also largely driven by the desire of financial institutions to hedge credit exposures. Finally, with

Credit Risk Modeling - UNTAG

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Credit Risk - Darrell Duffie

A credit risk is the risk of default on a debt that may arise from a borrower failing to make required payments. In the first resort, the risk is that of the lender and includes lost principal and interest, disruption to cash flows, and increased collection costs. The loss may be complete or partial. In an efficient market, higher levels of credit risk will be associated with higher borrowing ...

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subtitle of the book is "Pricing, Measurement, Management"; these three cornerstones of modern finance are treated in a well-balanced way. The reader will find out how to price basic defaultable securities, how to calibrate credit risk models to market data and how to measure risk (e.g. VaR) for credit portfolios.

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