



Credit Risk (Mastering Mathematical Finance)

By Marek Capiński

Cambridge University Press. Hardcover. Condition: New. 201 pages. Dimensions: 9.1in. x 6.1in. x 0.6in. Modelling credit risk accurately is central to the practice of mathematical finance. The majority of available texts are aimed at an advanced level, and are more suitable for PhD students and researchers. This volume of the Mastering Mathematical Finance series addresses the need for a course intended for masters students, final-year undergraduates, and practitioners. The book focuses on the two mainstream modelling approaches to credit risk, namely structural models and reduced-form models, and on pricing selected credit risk derivatives. Balancing rigorous theory with examples, it takes readers through a natural development of mathematical ideas and financial intuition. This item ships from multiple locations. Your book may arrive from Roseburg,OR, La Vergne,TN. Hardcover.



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