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Nota di contenuto	Credit Risk Measurement In and Out of the Financial Crisis, Third Edition: New Approaches to Value at Risk and Other Paradigms; Contents; List of Abbreviations; Preface; Part One: Bubbles and Crises: The Global Financial Crisis of 2007-2009; Chapter 1: Setting the Stage for Financial Meltdown; Chapter 2: The Three Phases of the Credit Crisis; Chapter 3: The Crisis and Regulatory Failure; Part Two: Probability of Default Estimation; Chapter 4: Loans as Options: The Moody's KMV Model; Chapter 5: Reduced Form Models: Kamakura's Risk Manager; Chapter 6: Other Credit Risk Models Part Three: Estimation of Other Model Parameters Chapter 7: A Critical Parameter: Loss Given Default; Chapter 8: The Credit Risk of Portfolios and Correlations; Part Four: Putting the Parameters Together; Chapter 9: The VAR Approach: Credit Metrics and Other Models; Chapter 10: Stress Testing Credit Risk Models: Algorithmics Mark-to-Future; Chapter 11: RAROC Models; Part Five: Credit Risk Transfer Mechanisms;

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Sommario/riassunto

A classic book on credit risk management is updated to reflect the current economic crisis. Credit Risk Management In and Out of the Financial Crisis dissects the 2007-2008 credit crisis and provides solutions for professionals looking to better manage risk through modeling and new technology. This book is a complete update to Credit Risk Measurement: New Approaches to Value at Risk and Other Paradigms, reflecting events stemming from the recent credit crisis. Authors Anthony Saunders and Linda Allen address everything from the implications of new regulations to how the

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