1.	Record Nr.	UNINA9910811997403321
	Titolo	The European tobacco control report [[electronic resource]] : 2007
	Pubbl/distr/stampa	Copenhagen, : World Health Organization, Regional Office for Europe, c2007
	ISBN	1-280-95344-6 9786610953448 92-890-7291-1
	Descrizione fisica	155 p. : ill
	Soggetti	Tobacco use - Treatment - Europe Smoking cessation - Europe Medical policy - Europe Tobacco industry - Law and legislation - Europe
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	"EUR/06/5062780". "15 January 2007".
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Pubbl/distr/stampa	Bingley : , : Emerald, , 2008
ISBN	1-280-77108-9 9786613681850 1-84855-197-5
Edizione	[First edition.]
Descrizione fisica	1 online resource (302 pages)
Collana	Advances in econometrics, , 0731-9053 ; ; v. 22.
Altri autori (Persone)	FombyThomas FouqueJean-Pierre SolnaKnut
Disciplina	330.015195
Soggetti	Business & Economics - Econometrics Business & Economics - Forecasting Econometrics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Fast solution of the Gaussian copula model / Bjorn Flesaker -- Perturbed Gaussian copula / Jean-Pierre Fouque, Xianwen Zhou -- The determinants of default correlations / Kanak Patel, Ricardo Pereira -- An empirical study of pricing and hedging collateralized debt obligation (CDO) / Lijuan Cao, Zhang Jingqing, Lim Kian Guan, Zhonghui Zhao -- Data mining procedures in generalized Cox regressions / Zhen Wei -- Jump diffusion in credit barrier modeling : a partial integro-differential equation approach / Jingyi Zhu -- Bond markets with stochastic volatility / Rafael DeSantiago, Jean-Pierre Fouque, Knut Solna -- Two-dimensional Markovian model for dynamics of aggregate credit loss / Andrei V. Lopatin, Timur Misirpashaev -- Credit derivatives and risk aversion / Tim Leung, Ronnie Sircar, Thaleia Zariphopoulou -- The skewed t / Wenbo Hu, Alec N. Kercheval -- Credit risk dependence modeling with dynamic copula : an application to CDO tranches / Daniel Totouom, Margaret Armstrong -- Introduction / Jean-Pierre Fouque, Thomas B. Fomby, Knut Solna.
Sommario/riassunto	The main theme of this volume is credit risk and credit derivatives.

Recent developments in financial markets show that appropriate modeling and quantification of credit risk is fundamental in the context of modern complex structured financial products. The reader will find several points of view on credit risk when looked at from the perspective of Econometrics and Financial Mathematics. The volume consists of eleven contributions by both practitioners and theoreticians with expertise in financial markets, in general, and econometrics and mathematical finance in particular. The challenge of modeling defaults and their correlations is addressed, and new results on copula, reduced form and structural models, and the top-down approach are presented. After the so-called subprime crisis that hit global markets in the summer of 2007, the volume is very timely and will be useful to researchers in the area of credit risk.