Record Nr. UNINA9910823562603321 Autore Bielecki Tomasz R. <1955-> Titolo Credit risk frontiers: subprime crisis, pricing and hedging, CVA, MBS, ratings, and liquidity / / Tomasz R. Bielecki, Damiano Brigo, and Frederic Patras Hoboken, N.J., : Wiley, 2011 Pubbl/distr/stampa **ISBN** 9786613025098 9781283025096 1283025094 9781118531839 1118531833 9780470879238 0470879238 Edizione [1st edition] Descrizione fisica 1 online resource (768 p.) Collana Bloomberg Financial;; v.138 Altri autori (Persone) BrigoDamiano <1966-> PatrasFrederic 332.64/57 Disciplina 332.6457 Credit derivatives - United States Soggetti Global Financial Crisis, 2008-2009 Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Description based upon print version of record. Includes bibliographical references and index. Nota di bibliografia Nota di contenuto pt. 1. Expert views -- pt. 2. Credit derivatives : methods -- pt. 3. Credit derivatives: products -- pt. 4. Counterparty risk pricing and credit valuation adjustment -- pt. 5. Equity to credit -- pt. 6. Miscellanea : liquidity, ratings, risk contributions, and simulation. A timely guide to understanding and implementing credit derivatives Sommario/riassunto Credit derivatives are here to stay and will continue to play a role in finance in the future. But what will that role be? What issues and challenges should be addressed? And what lessons can be learned from the credit mess? Credit Risk Frontiers offers answers to these and other questions by presenting the latest research in this field and addressing important issues exposed by the financial crisis. It covers this subject from a real world perspective, tackling issues such as liquidity, poor