Record Nr. UNINA9910824767803321 Autore Saunders Anthony <1949-> Titolo Credit risk measurement in and out of the financial crisis: new approaches to value at risk and other paradigms / / Anthony Saunders, Linda Allen Hoboken, NJ,: Wiley, c2010 Pubbl/distr/stampa **ISBN** 1-282-68428-0 9786612684289 1-118-26798-2 0-470-62236-9 Edizione [3rd ed.] Descrizione fisica 1 online resource (399 p.) Collana Wiley finance series 85.30 Classificazione Altri autori (Persone) AllenLinda <1954-> SaundersAnthony <1949-> Disciplina 332.1/20684 Soggetti Bank loans Bank management Credit - Management Risk management Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Description based upon print version of record. Note generali Includes bibliographical references and index. Nota di bibliografia 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

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Chapter 11: RAROC Models; Part Five: Credit Risk Transfer Mechanisms;

## Sommario/riassunto

Chapter 12: Credit Derivatives; Chapter 13: Capital Regulation; Notes; Bibliography; Index

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