

1. Record Nr.	UNISALENTO991002988169707536
Autore	Thiele, Wolfgang
Titolo	Die semantisch-syntaktische beschreibung von ursache-wirkung- beziehungen in englischen texten / Wolfgang Thiele
Pubbl/distr/stampa	Berlin : Akademie, 1982
Descrizione fisica	165 p. ; 25 cm
Collana	Abhandlungen der Sächischen Akademie der Wissenschaften zu Liepzig. Philosophisch-historische klasse ; 70/2
Disciplina	410
Soggetti	Lingua tedesca - Sintassi Lingua tedesca - Semantica
Lingua di pubblicazione	Tedesco
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr.	UNINA9910820076903321
Autore	Brigo Damiano <1966->
Titolo	Credit models and the crisis : a journey into CDOs, Copulas, correlations and dynamic models / / Damiano Brigo, Andrea Pallavicini, and Roberto Torresetti
Pubbl/distr/stampa	Chichester ; ; Hoboken, NJ, : John Wiley & Sons, 2010
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Edizione	[1st edition]
Descrizione fisica	1 online resource (177 p.)
Collana	The Wiley Finance Series ; ; v.533
Altri autori (Persone)	PallaviciniAndrea TorresettiRoberto
Disciplina	332.01/5195
Soggetti	Finance - Mathematical models Credit - Mathematical models Financial crises - Mathematical models
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 and index.
Nota di contenuto	Credit Models and the Crisis; Contents; Preface; Acknowledgements; About the Authors; Notation and List of Symbols; 1 Introduction: Credit Modelling Pre- and In-Crisis; 2 Market Quotes; 3 Gaussian Copula Model and Implied Correlation; 4 Consistency across Capital Structure: Implied Copula; 5 Consistency across Capital Structure and Maturities: Expected Tranche Loss; 6 A Fully Consistent Dynamical Model: Generalized-Poisson Loss Model; 7 Application to More Recent Data and the Crisis; 8 Final Discussion and Conclusions; Bibliography; Index
Sommario/riassunto	The recent financial crisis has highlighted the need for better valuation models and risk management procedures, better understanding of structured products, and has called into question the actions of many financial institutions. It has become commonplace to blame the

inadequacy of credit risk models, claiming that the crisis was due to sophisticated and obscure products being traded, but practitioners have for a long time been aware of the dangers and limitations of credit models. It would seem that a lack of understanding of these models is the root cause of their failures but until now
