

1. Record Nr.	UNINA9910464003403321
Autore	Capuano Christian <1975->
Titolo	Recent advances in credit risk modeling [[electronic resource] /] / prepared by Christian Capuano ... [et al.]
Pubbl/distr/stampa	Washington, D.C., : International Monetary Fund, c2009
ISBN	1-4623-7897-8 1-4527-8235-0 1-4518-7309-3 9786612843754 1-282-84375-3
Descrizione fisica	1 online resource (33 p.)
Collana	IMF working paper ; ; WP/09/162
Altri autori (Persone)	CapuanoChristian <1975->
Soggetti	Credit - Management - Mathematical models Risk management Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"August 2009."
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Contents; I. Introduction; II. Structural Models; A. Single-Issuer Default Risk; B. Distance-to-Default: Variations on a Theme; Figure; 1. Dah-Sing Bank: Distance-to-Default; C. Portfolio Credit Risk Models; III. Reduced-Form Models; A. Structural and Reduced-Form Models: Reconciliation Attempts; Boxes; 1. Compensators and Pricing Trends: Some Definitions-Elizalde (2006); B. Some Models; C. Nonlinear Filtering; 2. The Modeling Strategy of Frey, Schmidt, Gabih (2007); IV. Other Innovations in the Modeling of Credit Risk; A. Default Correlation Using Copulas and Other Recent Approaches B. Pricing of Credit Index Options C. Distressed Debt Prices and Recovery Rate Estimation; V. Conclusions; Appendix; Filtration and the Pricing of Credit Index Options; References
Sommario/riassunto	As is well known, most models of credit risk have failed to measure the credit risks in the context of the global financial crisis. In this context, financial industry representatives, regulators and academics worldwide have given new impetus to efforts to improve credit risk modeling for countries, corporations, financial institutions, and financial

instruments. The paper summarizes some of the recent advances in this regard. It considers modifications of structural models, including of the classical Merton model, and efforts to reconcile the structural and the reduced-form models.

2. Record Nr.	UNISALENTO991003764009707536
Autore	Forclaz, Bertrand
Titolo	La famille Borghese et ses fiefs : l'autorité négociée dans l'État pontifical d'ancien régime / Bertrand Forclaz
Pubbl/distr/stampa	Rome : École française de Rome, 2006
ISBN	2728305501 9782728305506
Descrizione fisica	viii, 418 p., [2] c. di tav. ; 24 cm.
Collana	Collection de l'École française de Rome ; 372
Disciplina	333.322094562
Soggetti	Stato della Chiesa Borghese <famiglia> Borghese <famiglia>
Lingua di pubblicazione	Francese
Formato	Materiale a stampa
Livello bibliografico	Monografia