



Advanced Credit Risk Analysis: Financial Approaches and Mathematical Models to Assess, Price, and Manage Credit Risk (Wiley Series in Financial Engineering)

By *Didier Cossin, Hugues Pirotte*

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Bibliography

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Editorial Review

Review

"an ambitious, well-researched book with probably the most comprehensive review of the credit-risk-modelling literature...I eagerly await the next edition"
(Quantitative Finance, March 2001)

From the Publisher

Credit risk has always been a topic of major concern for banks and other financial intermediaries. Traditionally this has been addressed by credit risk departments using actuarial methods based on historical data. However, in recent years the massive growth in financial markets combined with the increasing sophistication of financial instruments has meant that such methods have become inadequate for current needs. The rapid growth of derivative instruments, the majority of which are traded over-the-counter, combined with the creation of credit derivatives, has highlighted the necessity for financial institutions to use more sophisticated methods to value, rather than simply ration their credit risk exposure. In Advanced Credit Risk Analysis two specialists in the analysis of credit risk present the latest and most advanced modelling techniques for credit risk pricing and credit risk management, together with a discussion of their application in practice.

From the Author

We have attempted with this book to provide advanced practitioners and researchers with an analysis of the rich and diverse literature on credit risk. The book does not shy away from advanced topics and is, we believe the first book to cover the advanced literature. We also provide for some results not available elsewhere.

Several readers have attracted our attention to the problem of typos in the current edition. Please receive our apologies for the typos that have evaded our attention in this first edition. Note that we also have corrected several typos from the original papers: This type of work is a continuous process indeed! Comments and suggestions (or other typos we may not have noticed yet) are welcome at didier.cossin@hec.unil.ch or hugues.pirotte@finmetrics.com. Please refer to the first author's web site for a full errata as well as complementary information.

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