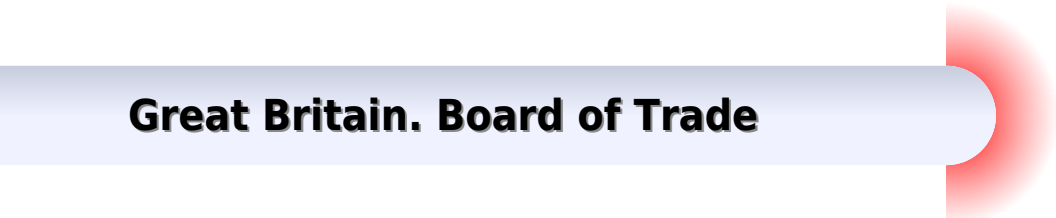


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Credit Derivatives Pricing Models Philipp J. Schönbucher, 2003-10-31 The credit derivatives market is booming and for the first time expanding into the banking sector which previously has had very little exposure to quantitative modeling This phenomenon has forced a large number of professionals to confront this issue for the first time Credit Derivatives Pricing Models provides an extremely comprehensive overview of the most current areas in credit risk modeling as applied to the pricing of credit derivatives As one of the first books to uniquely focus on pricing this title is also an excellent complement to other books on the application of credit derivatives Based on proven techniques that have been tested time and again this comprehensive resource provides readers with the knowledge and guidance to effectively use credit derivatives pricing models Filled with relevant examples that are applied to real world pricing problems Credit Derivatives Pricing Models paves a clear path for a better understanding of this complex issue Dr Philipp J Sch nbucher is a professor at the Swiss Federal Institute of Technology ETH Zurich and has degrees in mathematics from Oxford University and a PhD in economics from Bonn University He has taught various training courses organized by ICM and CIFT and lectured at risk conferences for practitioners on credit derivatives pricing credit risk modeling and implementation

Capital Markets and Institutions Linda Allen, 1997-01-31 Intended for Junior Senior MBA course in Financial Markets Capital Markets and Institutions Using an international focus this text integrates the financial markets with the activities of financial intermediaries This approach enables students to understand the role of financial intermediaries in the development of financial markets Throughout the text the emphasis is on how things are done on the street The origins major participants pricing and settlements and typical transactions for all financial markets are also included *The Impact of Banking Crises on Money Demand and Price Stability* Maria Soledad Martinez Peria, 2000 Policymakers in countries undergoing banking crises should not worry about the structural stability of money demand functions the behavior of money demand during crises can be modeled by the same function used during periods of tranquility But policymakers should be aware that in some instances crises can give rise to variance instability in the price or inflation equations

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