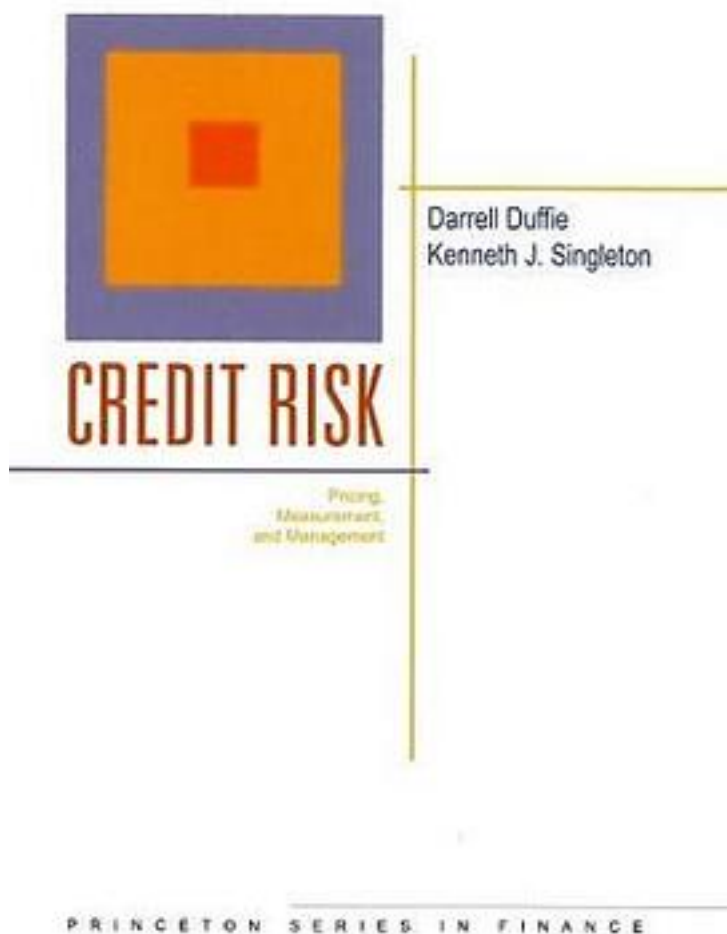


Credit Risk



[Credit Risk_下载链接1](#)

著者:Rachev, Svetlozar T. 编

出版者:Physica

出版时间:2003-8-5

装帧:Paperback

isbn:9783790800548

New developments in measuring, evaluating and managing credit risk are discussed in this volume. Addressing both practitioners in the banking sector and resesarch institutions, the book provides a manifold view on one of the most-discussed topics in finance. Among the subjects treated areandnbsp; important issues, suchandnbsp; as: the consequences of the new Basel Capital Accord (Basel II), different applications of credit risk models, and new methodologies in rating and measuring credit portfolio risk. The volume provides an overview of recent developments as well as future trends: a state-of-the-art compendium in the area of credit risk.

作者介绍:

目录:

[Credit Risk_ 下载链接1](#)

标签

评论

[Credit Risk_ 下载链接1](#)

书评

[Credit Risk_ 下载链接1](#)