《信用市场手册》

图书基本信息

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内容概要

In The Credit Market Handbook, financial expert and Editor H. Gifford Fong has assembled a group of prominent professionals and academics familiar with the credit arena. In each chapter, a different expert analyzes a different issue related to todaya s dynamic credit market, including portfolio credit risk, valuation models, and the importance of modeling credit default. In bringing together these noted authors and their work, Fong provides you with a rich framework of research in the area of credit analysis. Some of the topics discussed within this comprehensive guide include: aeo Estimating default probabilities implicit in equity prices aeo Structural versus reduced form models: a new information--based perspective aeo Valuing high--yield bonds aeo Predictions of default probabilities in structural models of debt aeo And much more Filled with in--depth insight and expert advice, this invaluable resource offers you the critical information you need to succeed within todaya s credit market.

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书籍目录

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