



Credit Risk Measurement: New Approaches to Value-at-risk and Other Paradigms (Hardback)

By Anthony Saunders

John Wiley and Sons Ltd, United States, 1999. Hardback. Condition: New. 1. Auflage. Language: English . Brand New Book ***** Print on Demand *****. The single most important topic in finance today is the art and science of credit risk management. Growing dissatisfaction with traditional credit risk measurement methods has combined with regulations imposed by the Bank for International Settlements (BIS) in 1993 to send numerous financial institutions in search of alternative internal model approaches to measuring the credit risk of a loan or portfolio of loans. This has led to a raging debate over whether internal models can replace regulatory models, and which areas of credit risk measurement and management are most amenable to internal models. Much of this highly technical debate, however, has been inaccessible to the interested practitioner, student, economist, or regulator-until now. In *Credit Risk Measurement: New Approaches to Value at Risk and Other Paradigms*, Anthony Saunders invites a wider audience into the debate. Simplifying many of the technical details and analytics surrounding internal models, he concentrates on their underlying economics and economic intuition. Professor Saunders examines the approaches of these new models to the evaluation of individual borrower credit risk, portfolio credit risk, and derivative...



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