



The Standard & Poor's Guide to Measuring and Managing Credit Risk

Arnaud de Servigny, Olivier Renault

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Today's most complete, up-to-date reference for controlling credit risk exposure of all types, in every environment

Measuring and Managing Credit Risk takes you far beyond the Basel guidelines to detail a powerful, proven program for understanding and controlling your firm's credit risk. Providing hands-on answers on practical topics from capital management to correlations, and supporting its theories with up-to-the-minute data and insights, this authoritative book examines every key aspect of credit risk, including:

- Determinants of credit risk and pricing/spread implications
- Quantitative models for moving beyond Altman's Z score to separate "good" borrowers from "bad"
- Key determinants of loss given default, and potential links between recovery rates and probabilities of default
- Measures of dependency including linear correlation, and the impact of correlation on portfolio losses
- A detailed review of five of today's most popular portfolio models?CreditMetrics, CreditPortfolioView, Portfolio Risk Tracker, CreditRisk+, and Portfolio Manager
- How credit risk is reflected in the prices and yields of individual securities
- How derivatives and securitization instruments can be used to transfer and repackage credit risk

Today's credit risk measurement and management tools and techniques provide organizations with dramatically improved strength and flexibility, not only in mitigating risk but also in improving overall financial performance. Measuring and Managing Credit Risk introduces and explores each of these tools, along with the rapidly evolving global credit environment, to provide bankers and other financial decision-makers with the know-how to avoid excessive credit risk where possible?and mitigate it when necessary.

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