<<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 today'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:　　Estimating default probabilities implicit in equity prices　　Structural versus reduced form models: a new information-based perspective　　Valuing high-yield bonds　　Predictions of default probabilities in structural models of debt　　And much more　　Filled with in-depth insight and expert advice, this invaluable resource offers you the critical information you need to succeed within today's credit market.

书籍目录

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