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counterparty
default in
banking,
insurance,
institutional, and
pension-fund
portfolios is an
area of ongoing
and increasing

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importance for
finance
practitioners. It is,
unfortunately, a
topic with a high
degree of
technical

complexity.

Addressing this
challenge, this
book provides a
comprehensive

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and attainable
mathematical and
statistical
discussion of a
broad range of
existing default-
risk models.

Model description
and derivation,
however, is only
part of the story.
Through use of

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exhaustive
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practical
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examples and
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extensive code
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illustrations in the
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programming
language, this
work also
explicitly shows
the reader how
these models are

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implemented.
Bringing these
complex
approaches to life
by combining the
technical details
with actual real-
life Python code
reduces the
burden of model
complexity and
enhances

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accessibility to
this decidedly
specialized field
of study. The
entire work is also
liberally
supplemented
with model-
diagnostic,
calibration, and p
arameter-
estimation

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techniques to
assist the
quantitative
analyst in day-to-
day

implementation as
well as in

mitigating model
risk. Written by
an active and
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practitioner, it is

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learning resource
and reference text
for financial-risk
practitioners and
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knowledge of the
key elements of
this discipline.

Praise for Credit
Risk Scorecards
"Scorecard

development is
important to retail
financial services
in terms of credit
risk management,
Basel II

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marketing of
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into professional
practices in
different stages of
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development,
such as model

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validation, and
implementation.

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modern credit risk
managers."

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"Siddiqi offers a
practical, step-by-
step guide for
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implementing
successful credit

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simple-to-follow
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of Information
Systems,
Statistics, and
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Science Director,

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Intelligence "Mr.
And Hallerc
Siddiqi has
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captured the true
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essence of the
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credit risk

practitioner's
primary tool, the
predictive
scorecard. He has
combined both art

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and science in
demonstrating the
critical
advantages that
scorecards
achieve when
employed in
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recoveries. This

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and methods, and
explores the
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of risk
management, by
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and the constant

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management.

This book is a
practical guide to
the latest risk
management tools
and techniques
applied in the
market to assess

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and manage
credit risks at
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corporate and
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level. It strongly
advocates the
importance of
sound credit risk
management and
how this can be
achieved with

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various
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techniques used

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risk, including
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probabilities,
credit value at
risk approaches
and credit
exposure analysis.
Basel I, II and III
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their limitations,
the drivers of
downgrades and
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covenants and
events of default.
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are also
explained, as are
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Notes (CLN) and
Credit Default
Swaps (CDS).
Furthermore, the

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author discusses
what we have
learned from the
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sovereign crisis of
2010 and how
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management has
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the book
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without
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and scientific
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discussions of
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risk transfer and
credit ratings, the

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**book proceeds to
examine credit
default swaps
and related
pricing, asset
swaps, credit-
linked notes, and
more. Ample
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effectively apply
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management,
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theory and
methods, and
explores their
application to
credit portfolio
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credit risk in a
trading portfolio,
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derivatives risk.**

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perspective,
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recent financial

crisis has shown

that credit risk

in particular

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and finance in
general remain
important fields

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concepts to real-
life situations.

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to focus on
common

mathematical
approaches to
model credit

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*Modeling and
management of
credit risk are
the main topics
within banks and
other lending
institutions.*

*Historical
experience shows
that, in*

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*particular,
concentration of
risk in credit
portfolios has
been one of the
major causes of
bank distress.*

*Therefore,
concentration
risk is highly
relevant to
anyone who wants
to go beyond the
very basic*

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risk models. The
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credit risk
modeling with
the aim to
measure*

*concentration
risks in credit
portfolios.*

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principles of
credit risk in*

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*general as a
starting point,
several industry
models are
studied. These
allow banks to
compute a
probability
distribution of
credit losses at
the portfolio
level. Besides
these industry
models the*

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which Basel II
is based, is
treated. On the
basis of these
models various
methods for the
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contagion are

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current research

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from both an

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system can be

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understanding of

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applications to
define as well
as demonstrate
how you can
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using SAS

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practice. The
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ultimate goal
Series of credit risk
is to reduce
losses through
better and more
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decisions that
can be

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developed and
deployed
quickly. In

this example-
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breaks down the
required
modeling steps
and details how
this would be
achieved
through the

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Miner and

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will solve real-
world risk
problems as
well as
comprehensively
walk through
model
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while
addressing key
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and managers
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how
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modeling process.

Credit risk is the distribution of financial losses due to unexpected changes in the credit quality of a

counterparty in a financial agreement.

We review the structural, reduced form and incomplete

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and prices of credit
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Credit risk remains
one of the major
risks faced by most
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deeply connected to

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the real economy
due to the systemic
nature of some
banks, but also
because well-
managed lending
facilities are key for
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technological
innovation. This
book is a collection
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in the field of credit
risk management.

Besides the
probability of default
(PD), the major
driver of credit risk
is the loss given
default (LGD). In
spite of its central
importance, LGD
modeling remains
largely unexplored

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in the academic literature. This book proposes three contributions in the field. Ye & Bellotti exploit a large private dataset featuring non-performing loans to design a beta mixture model. Their model can be

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used to improve
recovery rate
forecasts and,
therefore, to enhance
capital requirement
mechanisms.

François uses instead
the price of
defaultable
instruments to infer
the determinants of
market-implied

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recovery rates and
finds that
macroeconomic and
long-term issuer
specific factors are
the main

determinants of
market-implied
LGDs. Cheng &
Cirillo address the
problem of modeling
the dependency

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between PD and
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Fadina & Schmidt
propose an
improvement of
intensity-based
default models by
accounting for
ambiguity around
both the intensity

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process and the
recovery rate.

Another topic
deserving more
attention is trade
credit, which
consists of the
supplier providing
credit facilities to his
customers. Whereas
this is likely to
stimulate exchanges

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in general, it also
magnifies credit risk.

This is a difficult
problem that remains
largely unexplored.

Kanapickiene &
Spicas propose a
simple but yet
practical model to
assess trade credit
risk associated with
SMEs and

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microenterprises

operating in

Lithuania. Another

topical area in credit

risk is counterparty

risk and all other

adjustments (such as

liquidity and capital

adjustments), known

as XVA. Chataignier

& Crépey propose a

genetic algorithm to

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Anagnostou &
Kandhai introduce a
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Eventually,
Boursicot et al.

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nutshell, all the
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contribute to
shedding light on
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have, so far, largely
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into the banking
sector which
previously has had
very little exposure
to quantitative
modeling. This
phenomenon has
forced a large
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professionals to
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Models paves a clear path for a better understanding of this complex issue. Dr.

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Schönbucher is a professor at the

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mathematics from
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and a PhD in
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It is common to
blame the
inadequacy of credit
risk models for the
fact that the financial
crisis has caught
many market
participants by

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surprise. On closer inspection, though, it often appears that market participants failed to understand or to use the models correctly. The recent events therefore do not invalidate traditional credit risk modeling as described in the first

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edition of the book.
A second edition is
timely, however,
because the first
dealt relatively
briefly with
instruments

featuring
prominently in the
crisis (CDSs and
CDOs). In addition
to expanding the

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coverage of these
instruments, the
book will focus on
modeling aspects
which were of
particular relevance
in the financial crisis
(e.g. estimation
error) and
demonstrate the
usefulness of credit
risk modelling

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through case studies.
This book provides
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students with an
intuitive, hands-on
introduction to
modern credit risk
modelling. Every
chapter starts with
an explanation of the
methodology and
then the authors take

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the reader step by step through the implementation of the methods in Excel and VBA. They focus specifically on risk management issues and cover default probability estimation (scoring, structural models, and transition

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