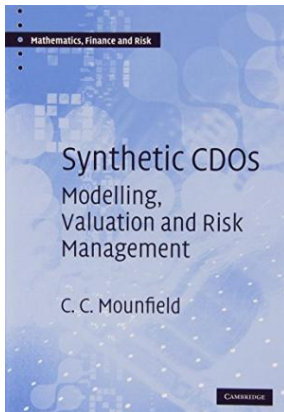


Find Book

SYNTHETIC CDOs: MODELLING, VALUATION AND RISK MANAGEMENT



Cambridge University Press. Hardback. Book Condition: new. BRAND NEW, Synthetic CDOs: Modelling, Valuation and Risk Management, C. C. Mounfield, Credit derivatives have enjoyed explosive growth in the last decade, particularly synthetic Collateralised Debt Obligations (synthetic CDOs). This book describes the state-of-the-art in quantitative and computational modelling of CDOs. Beginning with an overview of the structured finance landscape, readers are introduced to the basic modelling concepts necessary to model and value simple credit derivatives. The modelling, valuation and risk management of synthetic...

Download PDF Synthetic CDOs: Modelling, Valuation and Risk Management

- Authored by C. C. Mounfield
- Released at -



Filesize: 7.82 MB

Reviews

The very best publication i at any time read through. I actually have go through and i am confident that i am going to planning to read through once more once more down the road. I found out this ebook from my i and dad advised this publication to learn.

-- **Emie Wuckert**

Merely no terms to explain. it was actually writtern quite properly and helpful. I realized this pdf from my dad and i suggested this ebook to discover.

-- **Cletus Quigley**

Related Books

- [History of the Town of Sutton Massachusetts from 1704 to 1876 \(Paperback\)](#)
- [JA\] early childhood parenting :1-4 Genuine Special\(Chinese Edition\)](#)
- [Programming in D: Tutorial and Reference \(Paperback\)](#)
- [Read Write Inc. Phonics: Purple Set 2 Non-Fiction 2 Spiders \(Paperback\)](#)
- [Dont Line Their Pockets With Gold Line Your Own A Small How To Book on Living](#)
- [Large](#)