



Credit: The Complete Guide to Pricing, Hedging and Risk Management

By Jon Gregory, Angelo Arvanitis

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Credit: The Complete Guide to Pricing, Hedging and Risk Management By Jon Gregory, Angelo Arvanitis

This comprehensive text provides a consistent firm-wide platform for pricing, hedging and risk management of credit across a broad range of product classes. The book: emphasizes fixed income instruments rather than loans, where stochastic future exposures are modelled accurately; examines loans, credit derivatives, interest rate derivatives with risky counterparties and convertible bonds; provides a thorough analysis of the pricing and hedging of basket credit derivatives and other credit contingent products; adapts credit derivative modelling techniques in order to price and hedge the credit component in fixed income derivatives; provides a practical discussion of market frictions that impact credit trading; illustrates complex theoretical issues with a high number of examples, tables and figures that have been designed with the practitioner in mind; and discusses proofs and technicalities in the appendix of each chapter.

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Risk managers and academics will benefit from reading this excellent book. It deserves to become a standard reference. -- *Stuart Turnbull, Canadian Imperial Bank of Commerce, Risk magazine - December 2001*

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