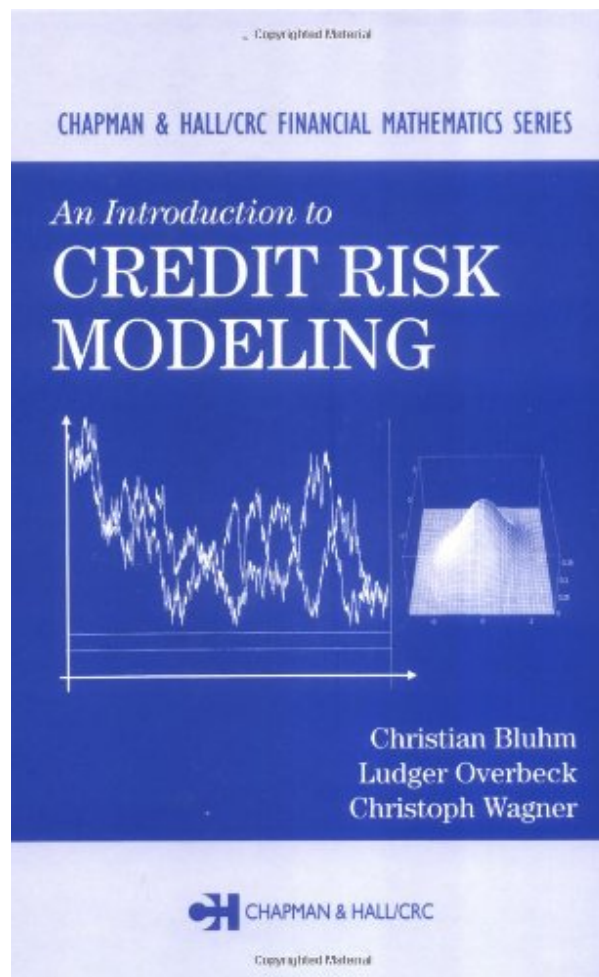


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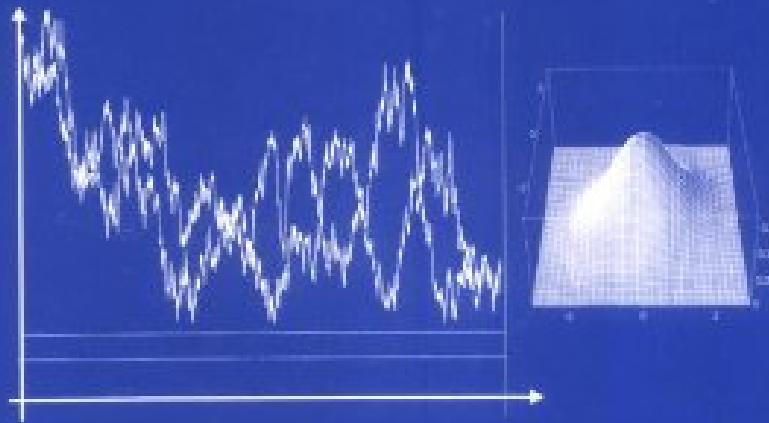
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Review

This is an outstanding book on the default models that are used internally by financial institutions. This practical book delves into the mathematics, the assumptions and the approximations that practitioners apply to make these models work.

- Glyn A Holton of 'Contingency Analysis'

There are so many financial tools available today and numbers are likely to grow in the future. If you work in this field of credit risk modelling it is worth looking at the theoretical background, and this book is a well-rounded introduction.

Journal of the Operational Research Society

As an introductory survey it does an admirable job. ...this book is an important guide into the field of credit risk models. Mainly for the practitioner and less for the academician. ...It is well written, fairly easy to follow.

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In today's increasingly competitive financial world, successful risk management, portfolio management, and financial structuring demand more than up-to-date financial know-how. They also call for quantitative expertise, including the ability to effectively apply mathematical modeling tools and techniques.

An Introduction to Credit Risk Modeling supplies both the bricks and the mortar of risk management. In a gentle and concise lecture-note style, it introduces the fundamentals of credit risk management, provides a broad treatment of the related modeling theory and methods, and explores their application to credit portfolio securitization, credit risk in a trading portfolio, and credit derivatives risk. The presentation is thorough but refreshingly accessible, foregoing unnecessary technical details yet remaining mathematically precise.

Whether you are a risk manager looking for a more quantitative approach to credit risk or you are planning a move from the academic arena to a career in professional credit risk management, An Introduction to Credit Risk Modeling is the book you've been looking for. It will bring you quickly up to speed with information needed to resolve the questions and quandaries encountered in practice.

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By Denis Surzhko, PhD, PRM

The best introductory book on credit risk portfolio models I've ever read. The book is mathematically rigorous and is easy to read due to explanations and well designed structure.

The book has overview of the most popular portfolio models and excellent description of Bernuolli and Poisson mixture models.

The book has good introductory chapters about credit derivatives, but for deep understanding of the matter, you have to read specialized books.

Therefore, I highly recommend this book to beginners and practitioners in risk-modelling of banking book portfolios in commercial banks.

9 of 9 people found the following review helpful.

a very good book

By K. J. Broekema

The authors wanted to write the book that they themselves would have liked to read before starting a profession in risk management. I am working for a treasury consultancy firm. This book was the best of the five I bought. The text is very clear yet does not assume too much prior knowledge. It covers theory as well as industry practice. The book contains much advanced statistics and readers must have some background in order to handle this. The authors keep it simple but not too simple. Their approach is pragmatic throughout. I am really happy to have read this book when I started doing work in credit risk management.

12 of 13 people found the following review helpful.

Bad flow, list of references

By Keith A. Johansen

The book proceeds mostly as theorem, proof, theorem, proof, but the proofs are incomplete. Many of the proofs simply cite a reference, I do not consider that a proof at all.

Nearly every paragraph cites multiple references, and claims the topic is outside the scope of the book and the reader should refer to some other book. It seems that most everything the book covers is in some way or another "out of the scope" of the book.

The flow is incoherent. Chapters 1 and 2 frequently cite figures and sections in chapter 4 and beyond.

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