



Introduction to Credit Risk Modeling, Second Edition (Chapman and Hall/CRC Financial Mathematics Series)

Christian Bluhm, Ludger Overbeck, Christoph Wagner

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Contains Nearly 100 Pages of New Material

The recent financial crisis has shown that credit risk in particular and finance in general remain important fields for the application of mathematical concepts to real-life situations. While continuing to focus on common mathematical approaches to model credit portfolios, **Introduction to Credit Risk Modeling, Second Edition** presents updates on model developments that have occurred since the publication of the best-selling first edition.

New to the Second Edition

- An expanded section on techniques for the generation of loss distributions
- Introductory sections on new topics, such as spectral risk measures, an axiomatic approach to capital allocation, and nonhomogeneous Markov chains
- Updated sections on the probability of default, exposure-at-default, loss-given-default, and regulatory capital
- A new section on multi-period models
- Recent developments in structured credit

The financial crisis illustrated the importance of effectively communicating model outcomes and ensuring that the variation in results is clearly understood by decision makers. The crisis also showed that more modeling and more analysis are superior to only one model. This accessible, self-contained book recommends using a variety of models to shed light on different aspects of the true nature of a credit risk problem, thereby allowing the problem to be viewed from different angles.

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