



# Credit Risk Frontiers: Subprime Crisis, Pricing and Hedging, CVA, MBS, Ratings, and Liquidity

*Tomasz Bielecki, Damiano Brigo, Frederic Patras*

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## Credit Risk Frontiers: Subprime Crisis, Pricing and Hedging, CVA, MBS, Ratings, and Liquidity

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### A timely guide to understanding and implementing credit derivatives

Credit derivatives are here to stay and will continue to play a role in finance in the future. But what will that role be? What issues and challenges should be addressed? And what lessons can be learned from the credit mess?

*Credit Risk Frontiers* offers answers to these and other questions by presenting the latest research in this field and addressing important issues exposed by the financial crisis. It covers this subject from a real world perspective, tackling issues such as liquidity, poor data, and credit spreads, as well as the latest innovations in portfolio products and hedging and risk management techniques.

- Provides a coherent presentation of recent advances in the theory and practice of credit derivatives
- Takes into account the new products and risk requirements of a post financial crisis world
- Contains information regarding various aspects of the credit derivative market as well as cutting edge research regarding those aspects

If you want to gain a better understanding of how credit derivatives can help your trading or investing endeavors, then *Credit Risk Frontiers* is a book you need to read.



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