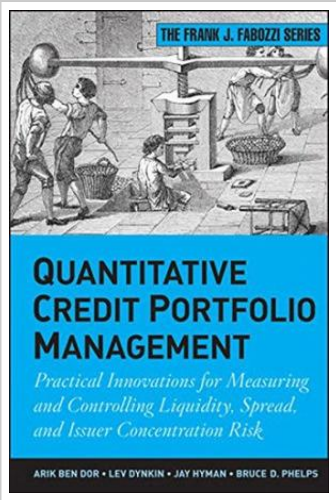




# Quantitative Credit Portfolio Management: Practical Innovations for Measuring and Controlling Liquidity, Spread, and Issuer Concentration Risk (Hardback)

By Lev Dynkin, Jay Hyman, Arik Ben Dor

John Wiley Sons Inc, United States, 2012. Hardback. Book Condition: New. 1. Auflage. 237 x 160 mm. Language: English . Brand New Book. An innovative approach to post-crash credit portfolio management Credit portfolio managers traditionally rely on fundamental research for decisions on issuer selection and sector rotation. Quantitative researchers tend to use more mathematical techniques for pricing models and to quantify credit risk and relative value. The information found here bridges these two approaches. In an intuitive and readable style, this book illustrates how quantitative techniques can help address specific questions facing today s credit managers and risk analysts. A targeted volume in the area of credit, this reliable resource contains some of the most recent and original research in this field, which addresses among other things important questions raised by the credit crisis of 2008-2009. Divided into two comprehensive parts, Quantitative Credit Portfolio Management offers essential insights into understanding the risks of corporate bonds spread, liquidity, and Treasury yield curve risk as well as managing corporate bond portfolios. * Presents comprehensive coverage of everything from duration time spread and liquidity cost scores to capturing the credit spread premium * Written by the number one ranked quantitative research group for...



*Reviews*

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