



Structured Credit Portfolio Analysis, Baskets and CDOs (Chapman and Hall/CRC Financial Mathematics Series)

Christian Bluhm, Ludger Overbeck

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The financial industry is swamped by credit products whose economic performance is linked to the performance of some underlying portfolio of credit-risky instruments, like loans, bonds, swaps, or asset-backed securities. Financial institutions continuously use these products for tailor-made long and short positions in credit risks. Based on a steadily growing market, there is a high demand for concepts and techniques applicable to the evaluation of structured credit products.

Written from the perspective of practitioners who apply mathematical concepts to structured credit products, Structured Credit Portfolio Analysis, Baskets & CDOs starts with a brief wrap-up on basic concepts of credit risk modeling and then quickly moves on to more advanced topics such as the modeling and evaluation of basket products, credit-linked notes referenced to credit portfolios, collateralized debt obligations, and index tranches. The text is written in a self-contained style so readers with a basic understanding of probability will have no difficulties following it. In addition, many examples and calculations have been included to keep the discussion close to business applications. Practitioners as well as academics will find ideas and tools in the book that they can use for their daily work.



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