

Global Credit Review:Volume 4

Singapore Risk Management Institute

**Download PDF | ePub | DOC | audiobook | ebooks*



 Download

 Read Online

2014-10-10 2014-10-10 File Name: B00PVCG588 | File size: 33.Mb

Singapore Risk Management Institute : Global Credit Review:Volume 4 before purchasing it in order to gage whether or not it would be worth my time, and all praised Global Credit Review:Volume 4:

Global Credit Review is an annual publication that provides an overview of the most important developments in global credit markets and the regulatory landscape. The fourth volume covers theoretical and empirical research on credit ratings and credit risk, and reports on recent findings and evolutions of the RMI Credit Research Initiative. The ultimate objective of this publication is to advance the state of research and development in the critical area of credit risk and rating systems. With a distinctive focus on topics related to credit markets and credit risk, this publication will be of interest to finance professionals, policy makers and academics with an interest in credit markets. Contents: Message from the Editor An Assessment of Systemic Risk in the Japanese Banking Sector (Masayasu Kanno) Evolving Global Capital Regulations and its Impact Particularly on Asia (Dexter Tan Thomas)

Cho) Actuarial Par Spread and Empirical Pricing of CDS by Decomposition (Jin-Chuan Duan) Fast Approximation of Loan Portfolio Loss (Jenny Bai, Heikki Seppauml; and Ser-Huang Poon) Rejection and Partial Rejection of Consumer Credit Applications (Steven E Plaut) IACPM/Oliver Wyman Survey: Perspectives on the Evolving Role of Enterprise-Wide Stress Testing (Andy McGee Ilya Khaykin) NUS-RMI Credit Research Initiative Technical Report Version: 2014 Update 1 (RMI staff article) Readership: Finance professionals, policy makers and academics with an interest in credit markets.

From the Inside Flap Global Credit is an annual publication that provides an overview of the most important developments in global credit markets and the regulatory landscape. The fourth volume covers theoretical and empirical research on credit ratings and credit risk, and reports on recent findings and evolutions of the RMI Credit Research Initiative. The ultimate objective of this publication is to advance the state of research and development in the critical area of credit risk and rating systems. With a distinctive focus on topics related to credit markets and credit risk, this publication will be of interest to finance professionals, policy makers and academics with an interest in credit markets.