

Integrated Market And Credit Portfolio Models

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Due to their business activities, banks are exposed to many different risk types. Aggregating various risk exposures to a comprehensive risk position is an important but up-to-date not satisfactorily solved task. This shortfall goes back to conceptual problems of constructing an appropriate risk model and to the computational burden of determining a loss distribution that comprises all relevant risk types. Peter Grundke deals with both problems. On the one hand, he extends a standard credit portfolio model by correlated interest rate and credit spread risk. The analysis shows that the economic capital needed as a buffer to absorb unexpected losses in a portfolio can be severely underestimated when relevant market risk factors are neglected. On the other hand, computational aspects are addressed. Particularly those problems are discussed which arise when computational tools developed for standard portfolio models are applied to integrated market and credit portfolio models. EAN/ISBN : 9783834996893 Publisher(s): Gabler Discussed keywords: Kreditmanagement, Kreditrisiko Format: ePub/PDF Author(s): Grundke, Peter

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