

Synthetic Cdos

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Details the latest models and techniques in quantitative and computational modelling of synthetic Collateralised Debt Obligations. Credit derivatives have enjoyed explosive growth in the last decade, particularly synthetic Collateralised Debt Obligations (synthetic CDOs). This book describes the state-of-the-art in quantitative and computational modelling of CDOs. Beginning with an overview of the structured finance landscape, readers are introduced to the basic modelling concepts necessary to model and value simple credit derivatives. The modelling, valuation and risk management of synthetic CDOs are described and a detailed picture of the behaviour of these complex instruments is built up. The final chapters introduce more advanced topics such as portfolio management of synthetic CDOs and hedging techniques. Detailing the latest models and techniques, this is essential reading for quantitative analysts, traders and risk managers working in investment banks, hedge funds and other financial institutions, and for graduates intending to enter the industry. It is also ideal for academics who need to keep informed with current best practice in the credit derivatives industry. EAN/ISBN : 9780511460845 Publisher(s): Cambridge University Press Format: ePub/PDF Author(s): Mounfield, C. C.

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