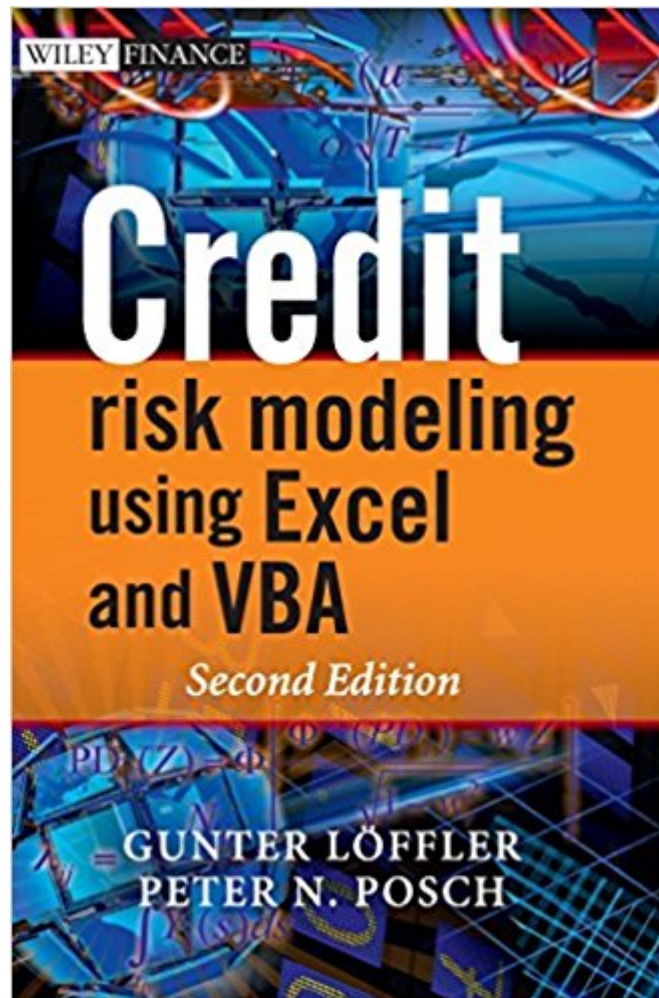




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Credit Risk Modeling Using Excel And VBA



Synopsis

This book provides practitioners and students with a hands-on introduction to modern credit risk modeling. The authors begin each chapter with an accessible presentation of a given methodology, before providing a step-by-step guide to implementation methods in Excel and Visual Basic for Applications (VBA). The book covers default probability estimation (scoring, structural models, and transition matrices), correlation and portfolio analysis, validation, as well as credit default swaps and structured finance. Several appendices and videos increase ease of access. The second edition includes new coverage of the important issue of how parameter uncertainty can be dealt with in the estimation of portfolio risk, as well as comprehensive new sections on the pricing of CDSs and CDOs, and a chapter on predicting borrower-specific loss given default with regression models. In all, the authors present a host of applications - many of which go beyond standard Excel or VBA usages, for example, how to estimate logit models with maximum likelihood, or how to quickly conduct large-scale Monte Carlo simulations. Clearly written with a multitude of practical examples, the new edition of *Credit Risk Modeling using Excel and VBA* will prove an indispensable resource for anyone working in, studying or researching this important field. DVD content has moved online. Get access to this content by going to booksupport.wiley.com and typing in the ISBN-13

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Customer Reviews

Additional material, including slide sets and exercises for lecturers, is available on our homepage loeffler-posch.com.

Further praise for the first edition "I read this book cover-to-cover and recommend it heartily. For each topic, there is straightforward explanation, practical examples, and implementable coding. This book would have saved me months of effort many times over with its full 'toolset' of Excel/VBA code. I have immediate plans to reread sections and incorporate sections of code into my own spreadsheets." Greg M. Gupton, Founder and Director, DefaultRisk.com

Praise for the second edition "This is a very useful book. It provides incisive basic background knowledge on modelling for key credit risk topics, including a new chapter on loss given default prediction, and the coding examples help to deepen the readers' understanding and can be used as the basis for more advanced approaches, possibly with more powerful tools." Dirk Tasche, Senior Risk Advisor, Lloyds

There is no DVD in the book. But there is a companion website to use which is great. There are few appendices at the end of the book that provide a crash course in preliminary topics needed to understand the technical content of the book. Depending on the reader's background you may need other sources first as a refresher for understanding statistical analysis topics like "Maximum Likelihood estimation"

Clearly, Excel is not even remotely the best platform to perform large scale credit risk modeling or analysis. However, Excel is probably the most concise, neutral platform from which to demonstrate the techniques involved in implementing the models discussed in the book.** Note, please do not rely on this book as your main source for learning the mathematical and economical nuances of these models.

A very good book. Rich in theory and application. Very useful for people who study finance or fields that are related to risk analysis. Adequate training in mathematics, statistics and VBA code is essential.

Nice product.

Good do it yourself book - DVD included is a big plus

Excellent cut from the renowned authors! One of the live and cream quant's texts on my shelf. Recommended for ingenious risk modellers who love the implementation side of statistics and

mathematics. Risk Analytics - let the numbers speak!

It's a very good book. Credit risk scoring and another analysis is very interesting. It's help me very much. Programs of the book is not difficult.

Awesome book. VBA code is very handy for front office risk management

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