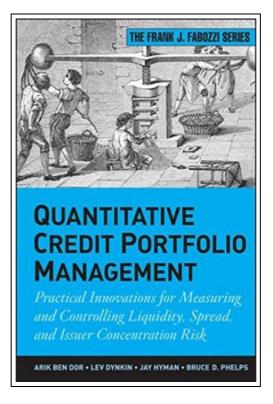
# Quantitative Credit Portfolio Management: Practical Innovations for Measuring and Controlling Liquidity, Spread, and Issuer Concentration Risk (Hardback)



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### Reviews

It is great and fantastic. It can be writter in easy phrases and never hard to understand. You will not really feel monotony at at any time of your respective time (that's what catalogues are for concerning if you request me). (Michel Halvorson)

### QUANTITATIVE CREDIT PORTFOLIO MANAGEMENT: PRACTICAL INNOVATIONS FOR MEASURING AND CONTROLLING LIQUIDITY, SPREAD, AND ISSUER CONCENTRATION RISK (HARDBACK)



John Wiley Sons Inc, United States, 2012. Hardback. Book Condition: New. 1. Auflage. 237 x 160 mm. Language: English . Brand New Book. An innovative approach to post-crash credit portfolio management Credit portfolio managers traditionally rely on fundamental research for decisions on issuer selection and sector rotation. Quantitative researchers tend to use more mathematical techniques for pricing models and to quantify credit risk and relative value. The information found here bridges these two approaches. In an intuitive and readable style, this book illustrates how quantitative techniques can help address specific questions facing today s credit managers and risk analysts. A targeted volume in the area of credit, this reliable resource contains some of the most recent and original research in this field, which addresses among other things important questions raised by the credit crisis of 2008-2009. Divided into two comprehensive parts, Quantitative Credit Portfolio Management offers essential insights into understanding the risks of corporate bonds spread, liquidity, and Treasury yield curve risk as well as managing corporate bond portfolios. \* Presents comprehensive coverage of everything from duration time spread and liquidity cost scores to capturing the credit spread premium \* Written by the number one ranked quantitative research group for four consecutive years by Institutional Investor \* Provides practical answers to difficult question, including: What diversification guidelines should you adopt to protect portfolios from issuer-specific risk? Are you well-advised to sell securities downgraded below investment grade? Credit portfolio management continues to evolve, but with this book as your guide, you can gain a solid understanding of how to manage complex portfolios under dynamic events.

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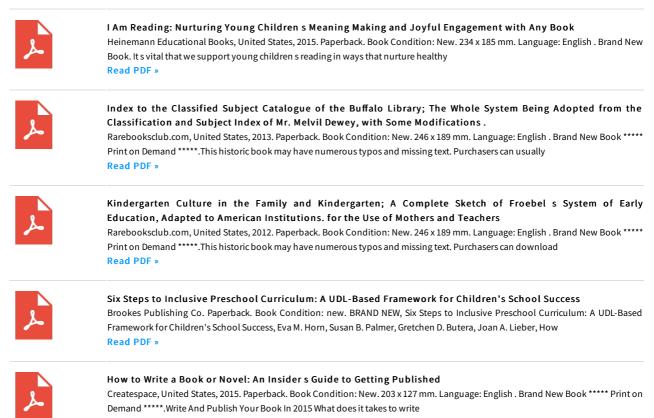
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