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In today's increasingly competitive financial world, successful risk management, portfolio management, and financial structuring demand more than up-to-date financial know-how. They also call for quantitative expertise, including the ability to effectively apply mathematical modeling tools and techniques. An Introduction to Credit Risk Modeling supplies both the bricks and the mortar of risk management. In a gentle and concise lecture-note style, it introduces the fundamentals of credit risk management, provides a broad treatment of the related modeling theory and methods, and explores their application to credit portfolio securitization, credit risk in a trading portfolio, and credit derivatives risk. The presentation is thorough but refreshingly accessible, foregoing unnecessary technical details yet remaining mathematically precise. Whether you are a risk manager looking for a more quantitative approach to credit risk or you are planning a move from the academic arena to a career in professional credit risk management, An Introduction to Credit Risk Modeling is the book you've been looking for. It will bring you quickly up to speed with information needed to resolve the questions and quandaries encountered in practice. Features "Concise" presents the most fundamental and up-to-date concepts of credit portfolio management "Introduces modeling frameworks such as KMV, CreditMetrics, and CreditRisk+" Presents best practices in credit risk modeling "Keeps mathematical proofs to a minimum while remaining mathematically solid