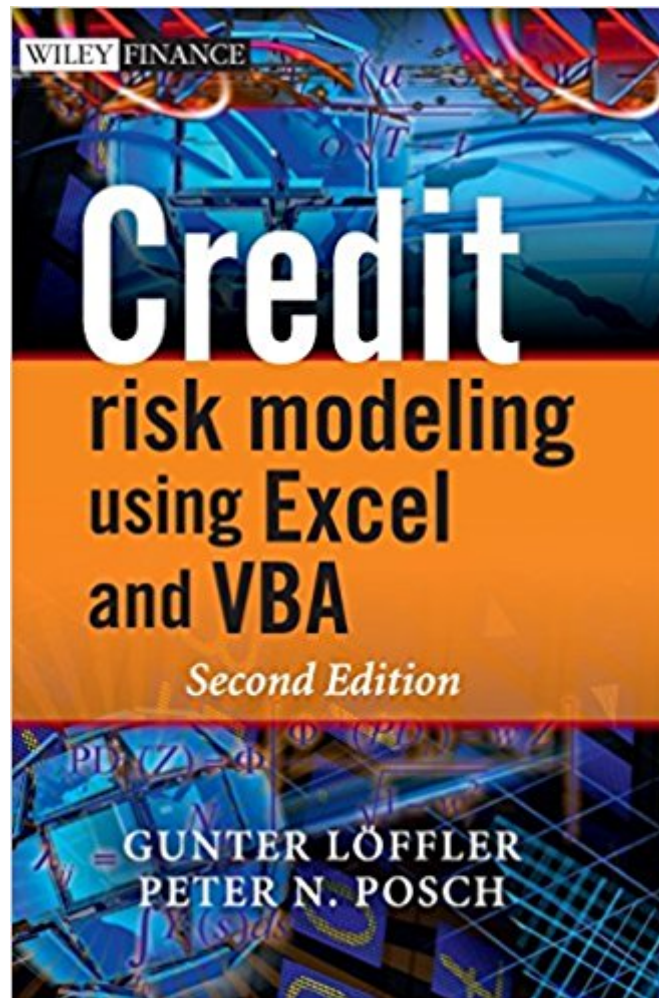




Ebook Directory
the best source of ebook

The book was found

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

Book Information

Hardcover: 358 pages

Publisher: Wiley; 2 edition (January 31, 2011)

Language: English

ISBN-10: 0470660929

ISBN-13: 978-0470660928

Product Dimensions: 6.5 x 0.9 x 9.8 inches

Shipping Weight: 1.7 pounds (View shipping rates and policies)

Average Customer Review: 4.4 out of 5 stars 27 customer reviews

Best Sellers Rank: #593,086 in Books (See Top 100 in Books) #194 in Books > Business & Money > Insurance > Risk Management #443 in Books > Computers & Technology > Business Technology > Software > Spreadsheets #930 in Books > Textbooks > Business & Finance > Finance

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 quants 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

[Download to continue reading...](#)

Credit Repair Secrets: The 2017 Complete Credit Score Repair Book: How To Fix Your Credit, Improve Your Credit Score, And Bullet Proof Your Credit Report Using Current Credit Repair Tips
Credit Risk Modeling using Excel and VBA
Credit Repair: The Complete Step-to-step Guide To Raise Your Credit Score Quickly And Control of Your Financial Life (Credit Repair Secrets, Credit Repair Tips, Fix Bad Credit)
Emerging Market Bank Lending and Credit Risk Control: Evolving Strategies to Mitigate Credit Risk, Optimize Lending Portfolios, and Check Delinquent Loans
Excel: Complete Beginner's Guide to Mastering Excel and Increasing Productivity (Excel, Microsoft Office Book 1)
Section 609 Credit Repair: Proven Strategies To Remove All Negative Line Items From Your Credit While Improving, Repairing, And Raising Your Credit Score Quickly And Easily
Professional Guide To Credit Repair: Repair Your Credit Like The Pros And Boost Your Credit Score
Credit Repair: 10 Proven Steps to Fix, Repair, and Raise Your Credit Score (Fix Your Credit Score)
Credit Repair: How To Repair Credit And Remove ALL Negative Items From Your Credit Report Forever
ADVANCED CREDIT REPAIR SECRETS REVEALED: The Definitive Guide to Repair and Build Your Credit Fast (credit score Book 1)
RAPID RESULTS Credit Repair Credit Dispute Letter System: Credit Rating and Repair Book
Credit Card Protection: Shopping Online, Credit Card Fraud Protection, Credit Card Insurance
Credit Scoring Secrets (Credit Repair): How To Raise Your Credit Score 100 Points In 100 Days
The Section 609 Credit Repair Solution: How to Remove All Negative Items from Your Credit Report FAST (How to Repair Your Credit)
VBA for Modelers: Developing Decision Support Systems with Microsoft Office Excel
Excel VBA Programming For Dummies
Intelligent Credit Scoring: Building and Implementing Better Credit Risk Scorecards (Wiley and SAS Business Series)
The Credit Scoring Toolkit: Theory and Practice for Retail Credit Risk Management and Decision Automation
Credit Risk Management: Pricing, Measurement, and Modeling
Credit Risk Management: Basic Concepts: Financial Risk Components, Rating Analysis, Models, Economic and Regulatory Capital

[Contact Us](#)

[DMCA](#)

[Privacy](#)

[FAQ & Help](#)