

An Introduction To Credit Risk Modeling (Chapman & Hall/CRC Financial Mathematics Series) By Christian Bluhm

By Christian Bluhm

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Journal of Political Economy, 81 Bluhm, Christian, An Introduction to Credit Risk Modeling (Chapman & Hall/Crc Financial Mathematics Series), Publisher

Introduction to Credit Risk Modeling, Christian Bluhm, Chapman & Hall/CRC Financial Mathematics, 19. 2010

Christian Bluhm is the author of An Introduction to Credit Risk Modeling (5.00 avg rating, 1 rating, 0 reviews, published 2002),

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Credit risk refers to the risk that a borrower will default on a debt by failing to make required payments. In the first resort, the risk is that of the lender and