

Approaches And Mathematical Models To Assess Price And Manage Credit Riskadvan

Recommended Textbooks
Copeland & Antikarov (2002). *Strategic Asset Allocation*. Oxford University Press Inc, New York.
Copeland & Antikarov (2002). *Asset Pricing*. Princeton University Press. (This book is a must for all those who are serious about understanding the theory and practice of asset pricing.)
Copeland & Antikarov (2002). *Advanced Credit Risk Analysis: Financial Institutions and Mathematical Models in Assets, Liabilities and Strategic Credit Risk*. John Wiley & Sons.
Huang & Litvinenko (2005). *Foundations of Financial Economics: Portfolio Risk*. This book is essential for all who are serious about understanding the theory of financial economics and derivatives.
Duffie & Garud (2001). *Dynamic Asset Pricing Theory*. Princeton University Press (2001). (A very good but rather technical and terse book.)
Luenberger (2000). *Theory of Financial Decision Making: Portfolio and Capital Budgeting*. Pearson and Prentice Hall.
Merton (1973). *Theory of Rational Expectations and Asset Pricing*. (This book is essential for the first and second parts of the course.)
Merton (1973). *Risk and Asset Allocation*. Springer Finance, Springer Verlag, Berlin Heidelberg.
The following books are mathematical advances that you may wish to consult.
Luenberger (2000). *Theory of Financial Decision Making: Portfolio and Capital Budgeting*. Pearson and Prentice Hall.

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The effects of liquidity risk and credit - ScienceDirect

Basel Committee on Banking Supervision Consultative Document Standard. ised Measurement Approach for operational risk : Issued for comment by 3 June 2016

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