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Preface This book is an introduction to modern credit risk methodology as well a cookbook for putting credit risk models to work. We hope that the two purposes go together well.

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Credit Risk Modeling using Excel and VBA 2nd Edition

Read an Excerpt Chapter (PDF) Index (PDF) Table of Contents (PDF) GUNTER L LOEFFLER is Professor of Finance at the University of Ulm in Germany. His current research interests are on credit risk and empirical finance. Previously, Gunter was Assistant Professor at Goethe University Frankfurt, and

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Credit Risk Modeling Massachusetts Institute of Technology

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