



Synthetic CDOs: Modelling, Valuation and Risk Management (Mathematics, Finance and Risk)

C. C. Mounfield

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Credit derivatives have enjoyed explosive growth in the last decade, particularly synthetic Collateralized Debt Obligations (synthetic CDOs). This modern book describes the state-of-the-art in quantitative and computational modeling of CDOs. Beginning with an overview of the structured finance landscape, readers are introduced to the basic modeling concepts necessary to model and value simple credit derivatives. The modeling, valuation and risk management of synthetic CDOs are described and a detailed picture of the behavior of these complex instruments is built up. The final chapters introduce more advanced topics such as portfolio management of synthetic CDOs and hedging techniques. Detailing the latest models and techniques, this is essential reading for quantitative analysts, traders and risk managers working in investment banks, hedge funds and other financial institutions, and for graduates intending to enter the industry. It is also ideal for academics who need be informed with the best current practice in the credit derivatives industry.

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