HazardRate Calibration 사용 설명서

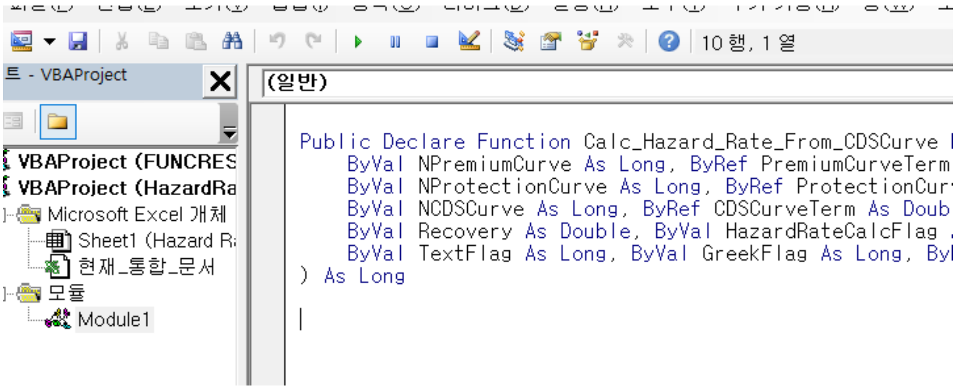
이 모델은 IR Curve와 CDS Curve를 통해 기업의 부도율을 역산하는 모델입니다.

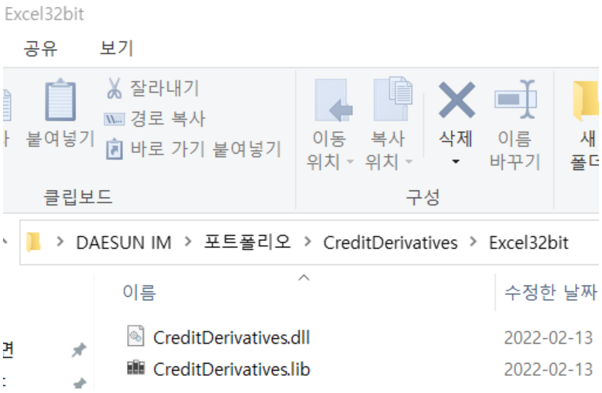
1. 자신의 엑셀 bit수 확인

   파일>계정>엑셀정보

2. Alt + F11로 VBA창 키기

3. 모듈 들어가서 dll의 디렉토리 바꾸기 (현재 dll이 설치되어있는 디렉토리로 바꾸기)



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    ByVal NPremiumCurve As Long, ByRef PremiumCurveTerm As Double, ByRef PremiumCurve As Double, _
    ByVal NProtectionCurve As Long, ByRef ProtectionCurveTerm As Double, ByRef ProtectionCurve As Double, _
    ByVal NCDSCurve As Long, ByRef CDSCurveTerm As Double, ByRef CDSCurve As Double, _
    ByVal Recovery As Double, ByVal HazardRateCalcFlag As Long, ByVal NCPN_Ann As Long, _
    ByVal TextFlag As Long, ByVal GreekFlag As Long, ByRef ResultHazardTerm As Double, ByRef ResultHazard As Double _
) As Long
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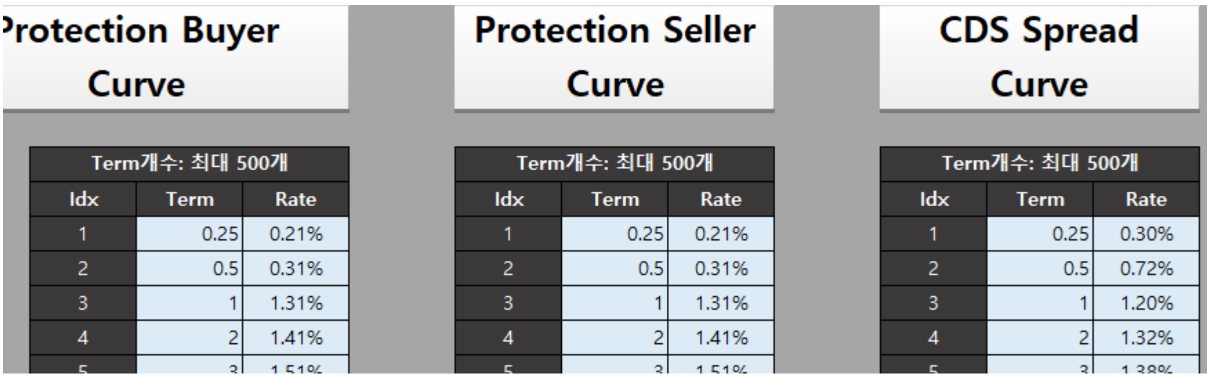
4. Curve정보 및 CDS Spread Term Structure 입력



5. 리커버리 및 연 CDS 프리미엄 지급횟수 입력 및 계산