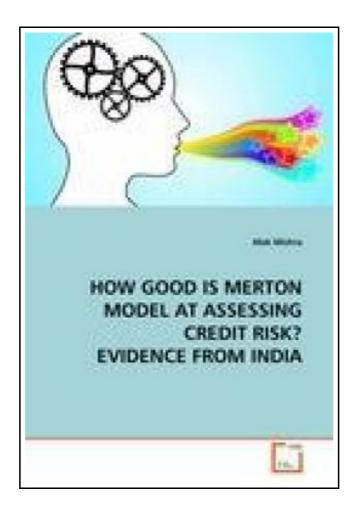
HOW GOOD IS MERTON MODEL AT ASSESSING CREDIT RISK? EVIDENCE FROM INDIA



Filesize: 94.65 KB

Reviews

This publication is worth getting. This is certainly for those who statte that there was not a well worth studying. Its been written in an exceptionally simple way in fact it is only after i finished reading through this ebook in which in fact transformed me, modify the way i believe.

(Mr. Hester Prohaska DVM)

HOW GOOD IS MERTON MODEL AT ASSESSING CREDIT RISK? EVIDENCE FROM INDIA



VDM Verlag Jan 2011, 2011. Taschenbuch. Book Condition: Neu. 220x150x3 mm. This item is printed on demand - Print on Demand Neuware - This book models the default probabilities and credit spreads for select Indian firms in the Black-Scholes-Merton framework.In particular, it shows that the objective (or real') probability estimates are higher than the risk-neutral estimates over the sample period. However, the probability measure is found to be robust to the default trigger point'. The model output also compares favorably with the default rate reported by CRISIL's Average 1-year rating transitions as well as the Altman Z-score measure. However it does not generate spreads as high as those observed in the corporate bond market. Perhaps not surprisingly, this is consistent with the received literature on credit spreads. This book is meant for Credit Analysts and Officers of the Credit Risk Management Department of banks and financial institutions who are concerned with designing and developing internal credit rating models, pricing models and credit portfolio models as well as students of Finanace and those teaching Risk Management. 56 pp. Englisch.

Read HOW GOOD IS MERTON MODEL AT ASSESSING CREDIT RISK? EVIDENCE FROM INDIA

Online

Download PDF HOW GOOD IS MERTON MODEL AT ASSESSING CREDIT RISK? EVIDENCE FROM INDIA

See Also



Edge] the collection stacks of children's literature: Chunhyang Qiuyun 1.2 --- Children's Literature 2004(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date: 2005 Pages: 815 Publisher: the Chinese teenager Shop Books all book....

Read ePub »



TJ new concept of the Preschool Quality Education Engineering: new happy learning young children (3-5 years old) daily learning book Intermediate (2) (Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the...

Read ePub »



TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (3-5 years) Intermediate (3)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the...

Read ePub »



TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy learning young children (2-4 years old) in small classes (3)(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date :2005-09-01 Publisher: Chinese children before making Reading: All books are the...

Read ePub »



Grandpa Spanielson's Chicken Pox Stories: Story #1: The Octopus (I Can Read Book 2)

HarperCollins, 2005. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+Customer Service! Summary: Foreword by Raph Koster. Introduction. I. EXECUTIVE CONSIDERATIONS. 1. The Market. Do We Enter the Market? Basic Considerations. How...

Read ePub »