Frontier Corp., MBIA Insurance Corp., Rite Aid

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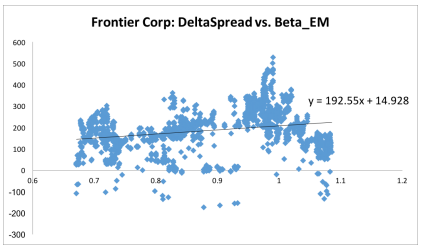
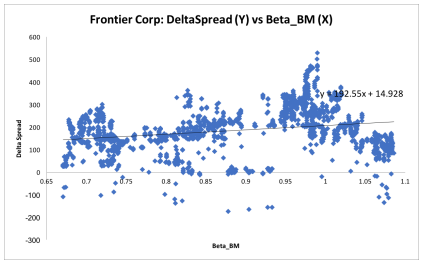
The following are pictures taken for a few different companies that we have so far. The companies analyzed are those indicated by the title. This article simply goes displays each of the figures... I figured I could show off some LaTeX skill too. In the next week or so, I'll be doing the same analysis for a few more companies.

1 Frontier Corp

Below are the figures for *Frontier Corp*. Figures 1a and 1b show the $\Delta S_{t,T}$ vs $\beta_{E,M}$ and $\Delta S_{t,T}$ vs $\beta_{B,M}$, respectively, for *Frontier Corp*. Figures 2a and 2b show the Loss Given Default (LGD) and Default Probability (PD) vs. $\beta_{E,M}$, respectively.

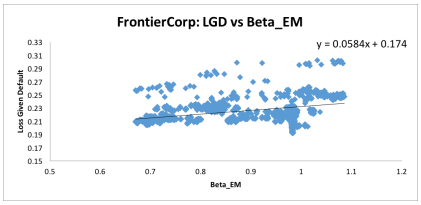


(a)

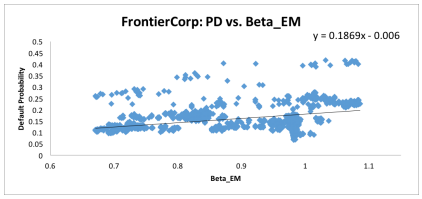


(b)

Figure 1: *Frontier Corp*: (1a) $\Delta S_{t,T}$ vs. $\beta_{E,M}$ and (1b) $\Delta S_{t,T}$ vs. $\beta_{B,M}$



(a)

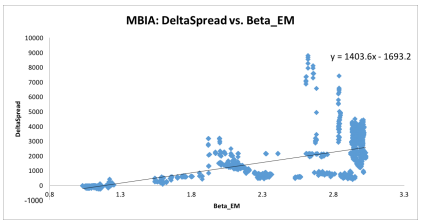


(b)

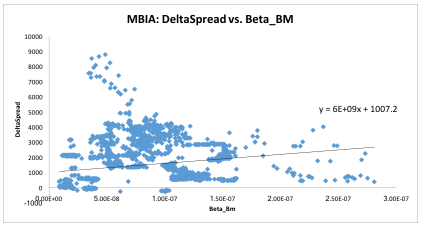
Figure 2: *Frontier Corp*: (2a) LGD vs. $\beta_{E,M}$ and (2b) PD vs. $\beta_{B,M}$

2 MBIA Insurance Corp.

Below are the figures for *MBIA Insurance Corp.* Figure 2a and 2b show the $\Delta S_{t,T}$ vs $\beta_{E,M}$ and $\Delta S_{t,T}$ vs $\beta_{B,M}$, respectively, for *MBIA Insurance Corp.* Figures 2a and 2b show the LGD and PD vs. $\beta_{E,M}$, respectively.

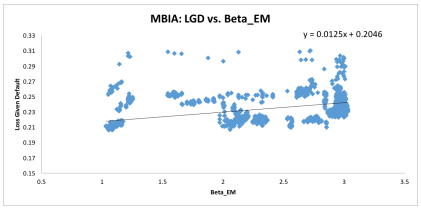


(a)

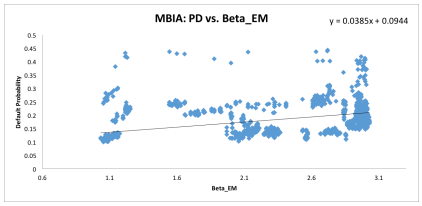


(b)

Figure 3: *MBIA Insurance Corp.*: (3a) $\Delta S_{t,T}$ vs. $\beta_{E,M}$ and (3b) $\Delta S_{t,T}$ vs. $\beta_{B,M}$



(a)

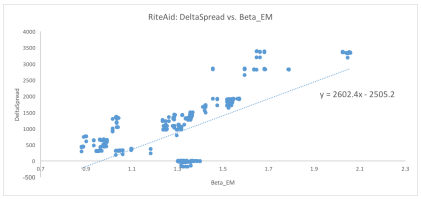


(b)

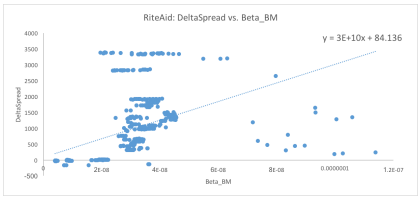
Figure 4: *MBIA Insurance Corp*: (4a) LGD vs. $\beta_{E,M}$ and (4b) PD vs. $\beta_{B,M}$

3 Rite Aid

Below are the figures for *Rite Aid*. Figure 5a and 5b show the $\Delta S_{t,T}$ vs $\beta_{E,M}$ and $\Delta S_{t,T}$ vs $\beta_{B,M}$, respectively, for *Rite Aid*. Figures 6a and 6b show the LGD and PD vs. $\beta_{E,M}$, respectively.

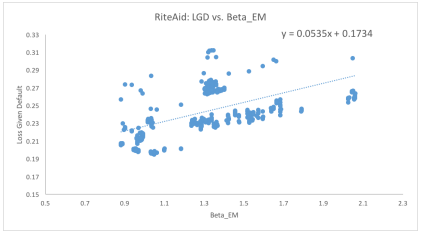


(a) 3a

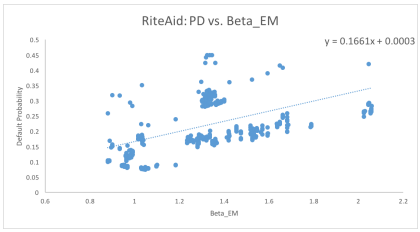


(b) 3b

Figure 5: *Rite Aid*: (3a) $\Delta S_{t,T}$ vs. $\beta_{E,M}$ and (3b) $\Delta S_{t,T}$ vs. $\beta_{B,M}$



(a)



(b)

Figure 6: *Rite Aid*: (3a) $\Delta S_{t,T}$ vs. $\beta_{E,M}$ and (3b) $\Delta S_{t,T}$ vs. $\beta_{B,M}$

Please tell me what you think when you look over these. In case the images are too small here, I've attached them along with this file in a folder for you.