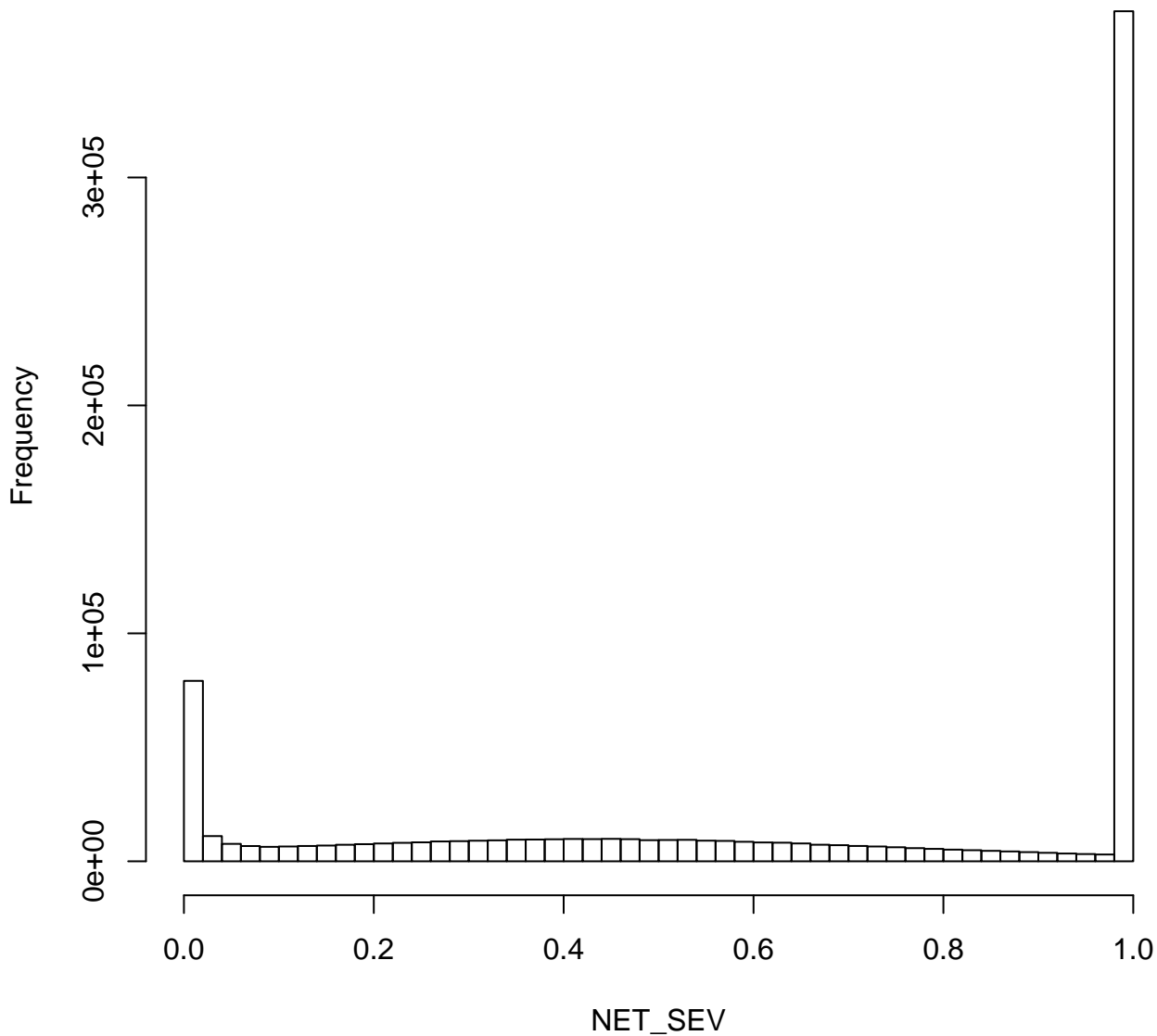
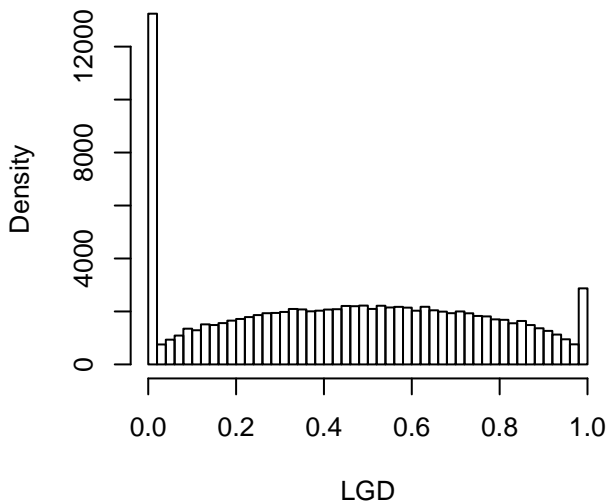


Histogram of LGD

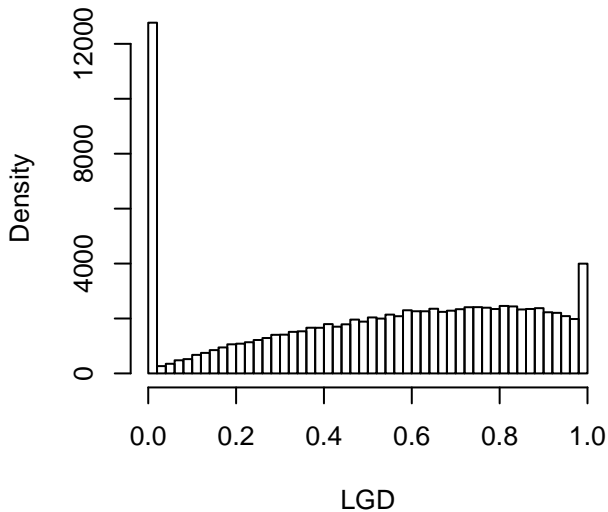
Prob(LGD=0)=7% Prob(LGD=1)=46%



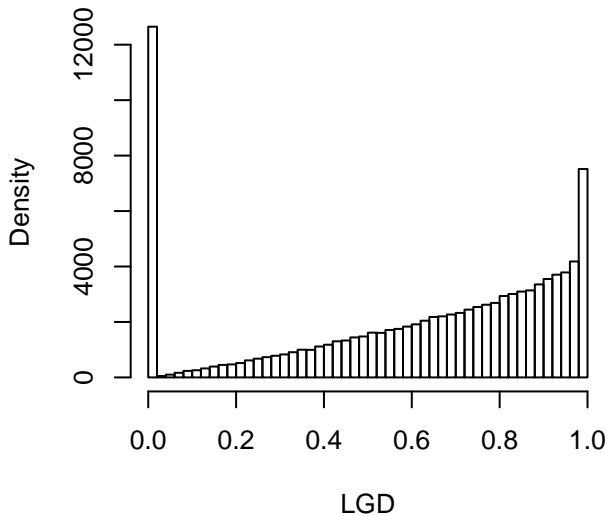
Example BEINF: $\mu=0.5$



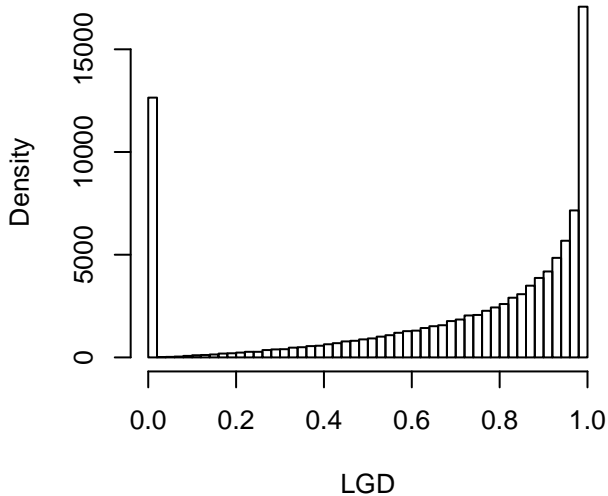
Example BEINF: $\mu=0.6$



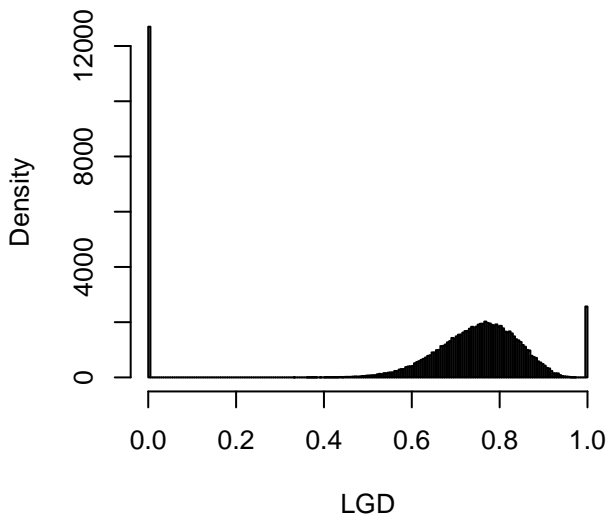
Example BEINF: $\mu=0.7$



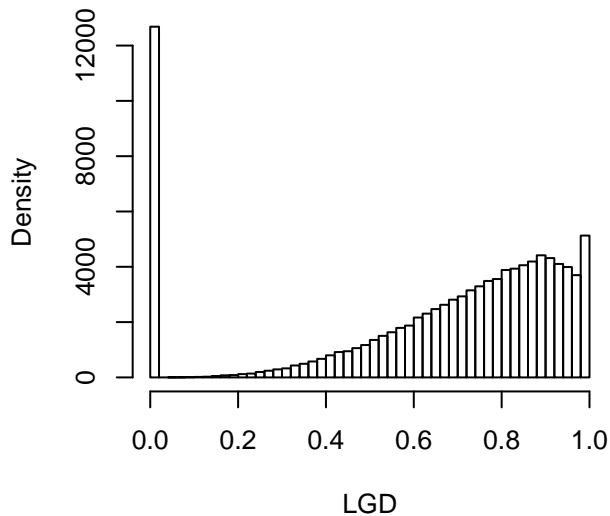
Example BEINF: $\mu=0.8$



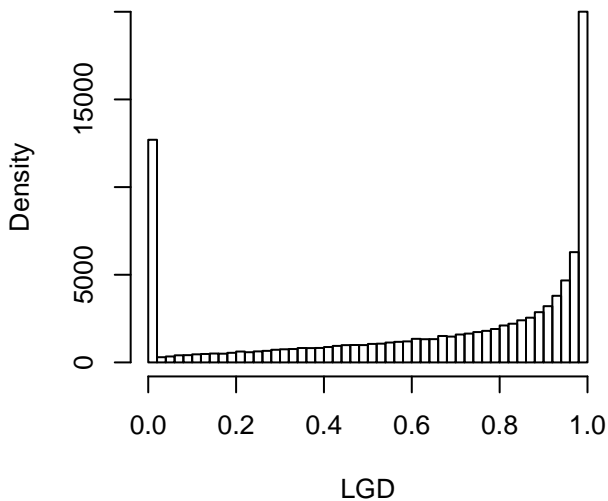
Example BEINF: sigma=0.2



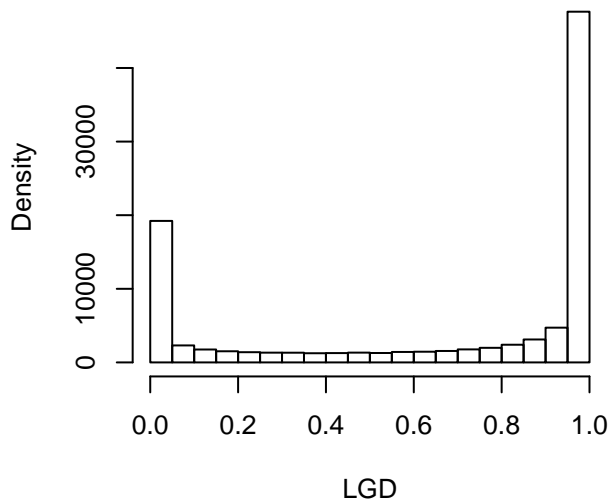
Example BEINF: sigma=0.4



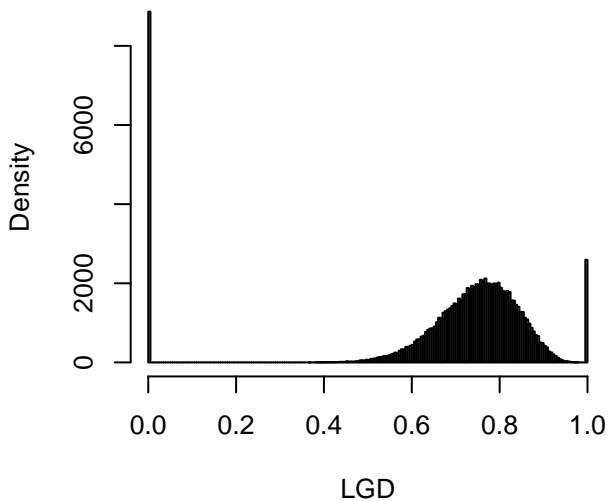
Example BEINF: sigma=0.6



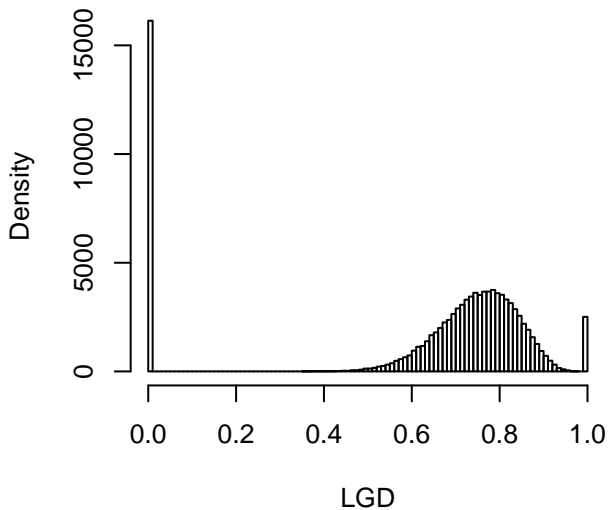
Example BEINF: sigma=0.8



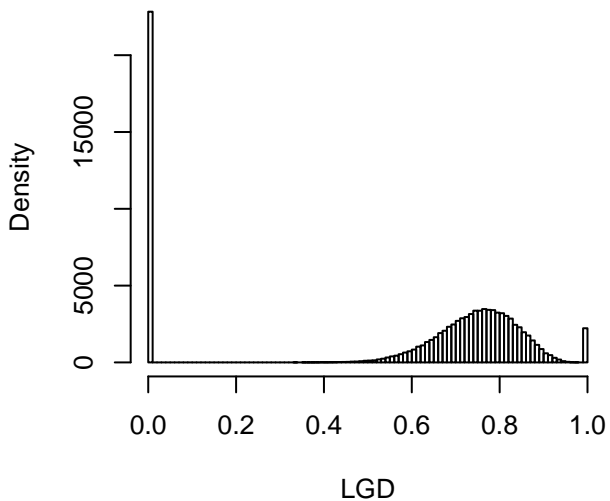
Example BEINF: $\nu=0.1$



Example BEINF: $\nu=0.2$



Example BEINF: $\nu=0.3$



Example BEINF: $\nu=0.4$

