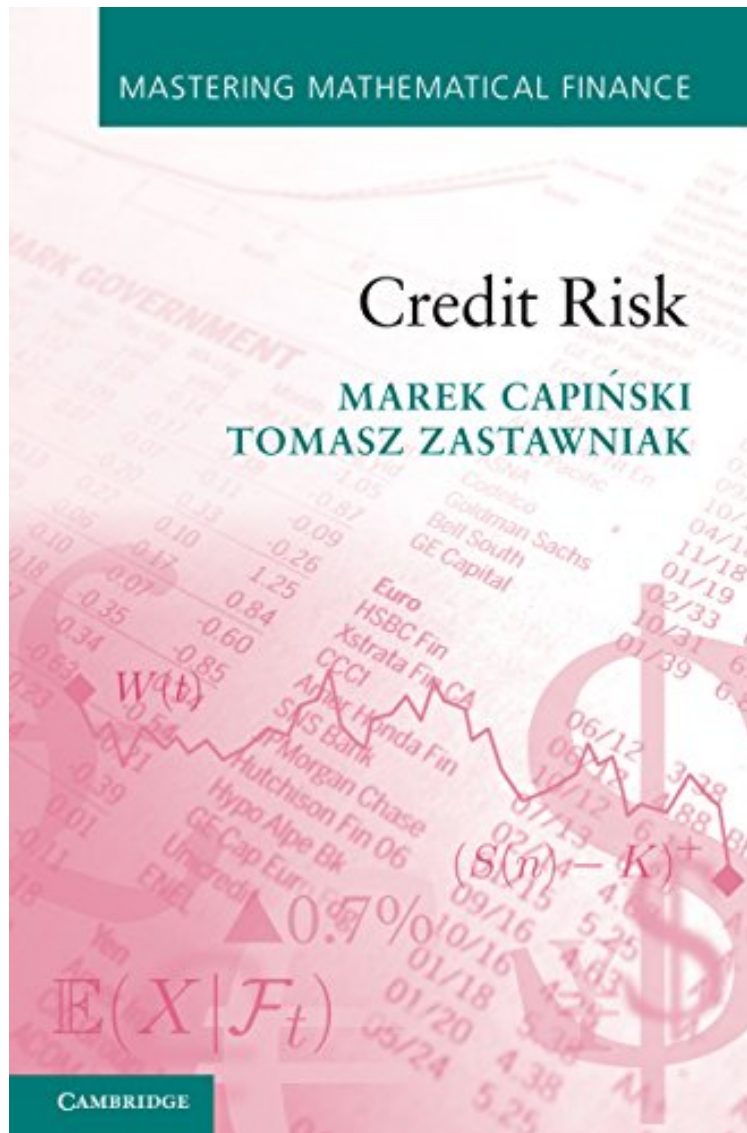


## Credit Risk (Mastering Mathematical Finance)

Marek Capiński, Tomasz Zastawniak  
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Modelling credit risk accurately is central to the practice of mathematical finance. The majority of available texts are aimed at an advanced level, and are more suitable for PhD students and researchers. This volume of the Mastering Mathematical Finance series addresses the need for a course intended for master's students, final-year undergraduates,

and practitioners. The book focuses on the two mainstream modelling approaches to credit risk, namely structural models and reduced-form models, and on pricing selected credit risk derivatives. Balancing rigorous theory with examples, it takes readers through a natural development of mathematical ideas and financial intuition.

**About the Author** Marek Capiński is Professor of Applied Mathematics at AGH University of Science and Technology, Kraków. His research interests include mathematical finance, corporate finance, and hydrodynamics. He has been teaching for over 35 years, has held visiting fellowships in Poland and the UK, and has published over fifty research papers and nine books. Tomasz Zastawniak is Chair in Mathematical Finance at the University of York. His research interests include mathematical finance, stochastic analysis, stochastic optimisation and convex analysis, and mathematical physics. He has previously taught at numerous institutions in Poland, the USA, Canada, and the UK, and has published over fifty research publications and eight books.