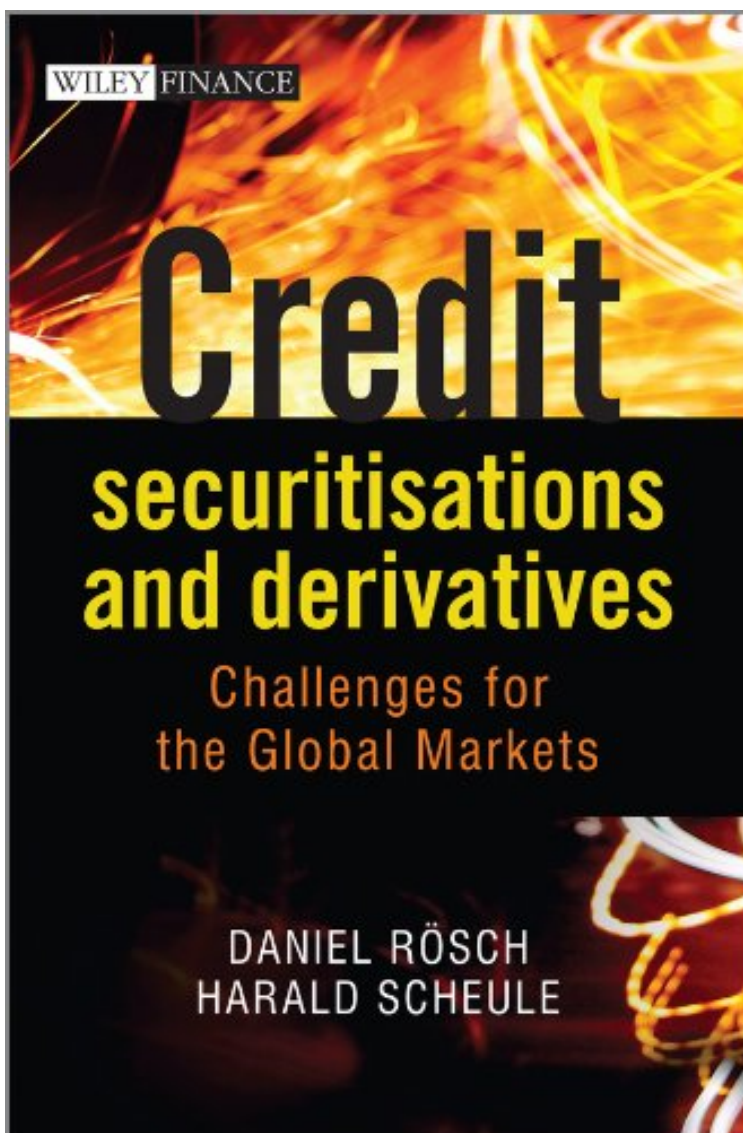


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Credit Securitisations and Derivatives: Challenges for the Global Markets (The Wiley Finance Series)

Daniel Rösch, Harald Scheule
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A comprehensive resource providing extensive coverage of the state of the art in credit securitisations, derivatives, and risk management. *Credit Securitizations and Derivatives* is a one-stop resource presenting the very latest thinking and developments in the field of credit risk. Written by leading thinkers from academia, the industry, and the regulatory environment, the book tackles areas such as business cycles; correlation modelling and interactions between financial markets, institutions, and instruments in relation to securitisations and credit derivatives; credit portfolio risk; credit portfolio risk tranching; credit ratings for securitisations; counterparty credit risk and clearing of derivatives contracts and liquidity risk. As well as a thorough analysis of the existing models used in the industry, the book will also draw on real life cases to illustrate model performance under different parameters and the impact that using the wrong risk measures can have.

About the Author: Daniel Roumlsch is Professor of Finance and Head of the Institute of Banking and Finance at Leibniz Universitauml;t Hannover. He received a PhD from the University of Regensburg. His work covers a broad range in Banking, Asset Pricing and Empirical Finance. He has published numerous articles on Risk Management, Credit Risk, Banking, Quantitative Finance and Financial Econometrics in leading international journals. He has been conducting research projects with supervising authorities and is consulting financial institutions on risk management issues. Harald Scheule is Associate Professor of Finance at the University of Technology, Sydney. His expertise is in the area of banking, Financial Risk Measurement and Management, Insurance, Prudential Regulation, Securities Evaluation and Structured Finance. He is a regional director of the Global Association of Risk Professionals. His research work has been accepted for publication in a wide range of journals including the *European Financial Management*, *International of Finance*, *Journal of Banking and Finance*, *Journal of Financial Research*, *Journal of the Operational Research Society* and *The European Journal of Finance*. He has worked with prudential regulators of financial institutions and undertaken consulting work for a wide range of financial institutions and service providers in Australia, Europe and North America.