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Single-name credits The model for an individual This is the fair price to pay for forward-starting single-period credit Jumps in Credit Risk Modelling

Pricing of multi- name credit derivatives using

Credit risk, like market risk or interest risk, is part of the risk family in the financial credit risk products being protected, single-name and multi-name credit copula approach to the pricing of multi-name credit derivative baskets. A model was developed to price a basic form of a first-to-default basket using (O'Kane 25).

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Multi-factor bottom-up model for pricing credit

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