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Counterparty Credit Risk Modelling: Risk Management Pricing and Regulation

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To enhance your understanding of the risk management, pricing and regulation of counterparty credit risk, this new title offers the most detailed and comprehensive coverage available. Michael Pykhtin, a globally respected expert in credit risk, has combed the industry's most important organisations to assemble a winning team of specialist contributors – presenting you with an insider's view of all the main elements of counterparty credit risk and how it will develop in the future. This new book brings you up-to-date with the very latest developments and innovations in modelling counterparty risk. Offers a detailed and topical analysis of the Basel Committee's new regulatory capital rules for counterparty credit risk and the underlying models – and explains the changes Basel II will bring. You will learn from authors representing the cream of academia as well as the world's leading financial and regulatory bodies – many of whom actively participated in the consultations between the industry and regulatory agencies on the new Basel II rules. Topics covered include: modelling collateral agreements, the development of conditional pricing methodology, modelling exposures for credit-sensitive instruments, the development of analytical methods for portfolio credit risk, emergence of expected positive exposure as the foundation for loan equivalent exposure, and the pricing of counterparty risk for credit-sensitive instruments. Additionally, the book reviews already established modelling concepts and methods. A comprehensive reference of lasting value – an essential learning tool for anyone involved with counterparty credit risk.

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