

Premia 18

Credit Derivatives

- Credit Default Swaps with Correlated CIR++ Intensity and Interest Rate CDO Pricing
 - Saddlepoint method for CDO Pricing
 - Implied Copula approach for pricing CDO's
 - Stein method for CDO Pricing
 - Link between CDOs and Copulas
- A dynamic approach to the modelling of credit derivatives using Markov chains
 - Portfolio losses and the term structure of loss transition rates
 - CDO Pricing method for affine point Hawkes processes
 - A Closed-form extension to Black-Cox formula
 - CDOs' hedging in Markovian contagion models
- Dynamic Hedging of Synthetic CDO Tranches with Default contagion
 - Default Contagion in Large Homogeneous Portfolios
 - Advanced credit portfolio modeling and CDO pricing
 - Recovering portfolio default intensities implied by CDO quotes
- Stochastic local intensity loss models with interacting particle system.