



Counterparty Credit Risk, Collateral and Funding: with Pricing Cases for All Asset Classes (Wiley Finance) (Hardback) - Common

By (author) Massimo Morini, By (author) Andrea Pallavicini By (author) Damiano Brigo

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The book's content is focused on quantitative methods of tackling valuation problems, supplying sound theoretical frameworks for the pricing and hedging of counterparty risk, linking particular models to particular 'concrete' financial situations.

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