



# **Credit Derivatives Handbook: Global Perspectives, Innovations, and Market Drivers (McGraw-Hill Finance & Investing)**

*Greg N. Gregoriou, Paul U. Ali*

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**The world's leading financial thinkers share their insights into the latest developments in credit derivatives**

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- Key products, applications, and typical trades, hedging and credit structuring
- Pricing of credit default swaps and synthetic CDOs
- Design of synthetic CDOs
- Copula models, with illustrative examples
- Credit derivatives in investment portfolios
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