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Der Autor:

Mag. Volkmar Lautscham

has graduated in Financial/Industrial Management and Applied Mathematics from Karl-Franzens University and Graz University of Technology. The author currently works for a major investment bank in London.

Credit Derivatives

Volkmar Lautscham

Credit Derivatives

Instruments, Applications and Pricing Methods

This introductory text on credit derivatives will provide the reader with ideas and tools to understand and discuss different instruments, the market, applications and pricing approaches. The first part will focus on providing a framework around credit risk and the application of credit derivatives to managing credit risk. The second part will explain basic pricing concepts. 'Key concept boxes' throughout this part will highlight the main results. References will direct the reader to more detailed discussions of specific issues.

Kontakt:

Dr. Ernst Grabovszki

Leiter Presse

Tel.: + 43 1 24 630-49

Fax: + 43 1 24 630-53

E-Mail: ernst.grabovszki@lindeverlag.at

Tel.: +43 1 24 630 – 49

Fax: +43 1 24 630 – 53

presse@lindeverlag.at

www.lindeverlag.at

Scheydgasse 24

1210 Wien



Linde