



Corporate Debt Pricing

By João Teixeira

VDM Verlag Mai 2011, 2011. Taschenbuch. Book Condition: Neu. 220x150x5 mm. This item is printed on demand - Print on Demand Neuware - Over the last years, there has been an important discussion about the ability of investment banks and rating agencies to properly assess the risk of corporate debt. Practitioners and academics have, for more than 30 years, developed models that aim to price this risk. This book gives a deep insight into the predictive power of three of the most important structural models of corporate debt pricing. It provides the theoretical framework of each of these models and evaluates their performance in estimating corporate credit spreads. Questions like the choice of an appropriate model, suitable parameter estimation and calibration techniques are discussed. The book provides a detailed empirical analysis of the importance of firm and bond-specific factors for the performance of the models. This piece of work is a valuable source for financial analysts that are involved in the pricing of credit risk. It can also be an effective instrument for students and academics interested in getting a comprehensive analysis of some of the most important credit risk models. 76 pp. Englisch.

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