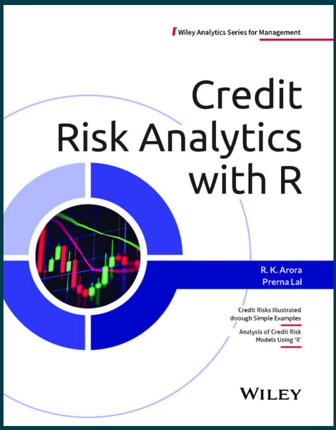

Credit Risk Analytics with R

By R. K. Arora, Prerna Lal
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Description

Credit risk analytics is a set of tools and techniques that enable lenders to take credit decisions and estimate the credit risk by predicting the credit behaviour of potential borrowers. Beginning with the fundamental concepts of credit risk analytics, this book offers in-depth insight into credit scoring models, probability of default (discrete time models and continuous time models) and modelling (exposures, recoveries, default correlations, and counterparty risk). Adopting a balanced strategy combining theoretical explanation and practical applications, the book demonstrates how you can build credit risk models using R and apply them into practice.

About the Author

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