

Credit Risk Management and Modeling

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The main goal of this textbook is to provide an overview of credit risk management, as well as modeling approaches from the point of view of a classical commercial bank, savings institution, finance company, or other financial market players. It is targeted mainly on current or future credit risk managers and analysts working in the credit risk departments of those institutions. It will be also useful to those overseeing, or working on the loan underwriting side, as well as to middle and top managers. Our point of view will be usually that of a universal bank, since risk management organization, and the techniques for the other institutions can be described as an appropriate subset of the universal financial institutions. The book can be also useful for corporate risk managers, where risk management organization and modeling techniques are, however, normally significantly simpler compared to those of a bank.

The book can be purchased in the Prague University of Economics bookstore

<http://www.eshopoeconomica.cz/>.