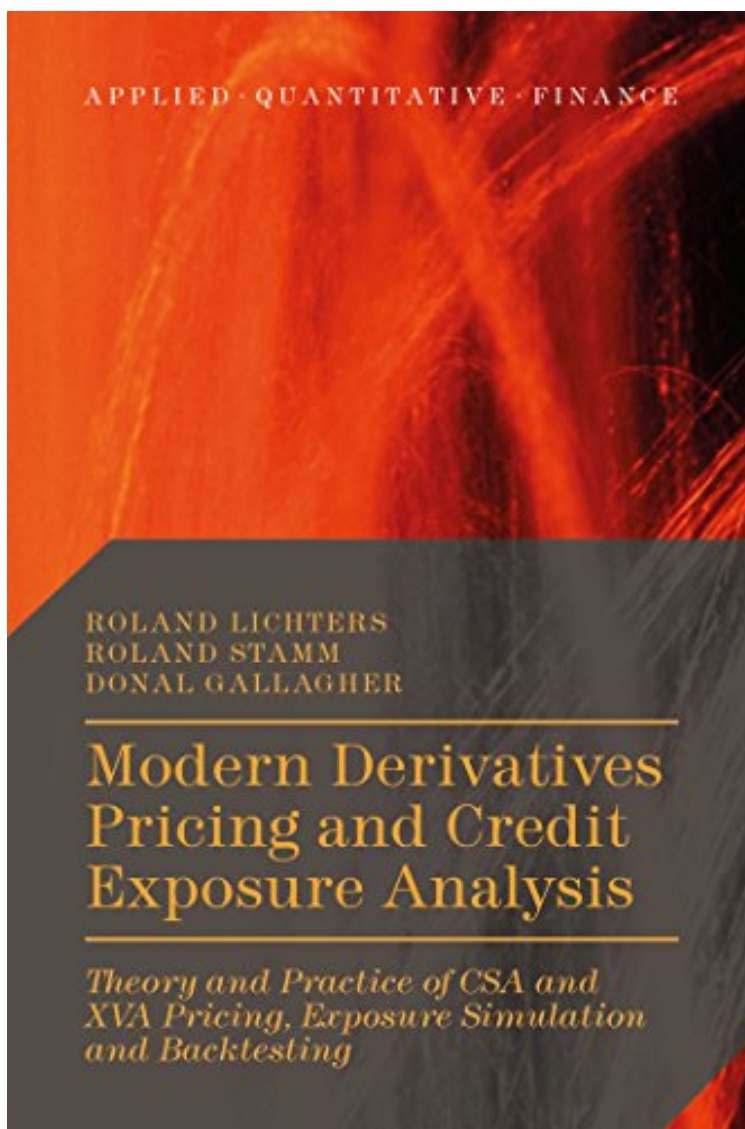


(Read now) Modern Derivatives Pricing and Credit Exposure Analysis: Theory and Practice of CSA and XVA Pricing, Exposure Simulation and Backtesting (Applied Quantitative Finance)

Modern Derivatives Pricing and Credit Exposure Analysis: Theory and Practice of CSA and XVA Pricing, Exposure Simulation and Backtesting (Applied Quantitative Finance)

Roland Lichters, Roland Stamm, Donal Gallagher
*ebooks | Download PDF | *ePub | DOC | audiobook*



[Download](#)

[Read Online](#)

#566169 in eBooks 2015-11-15 2015-11-15 File Name: B015727GZC | File size: 31.Mb

Roland Lichters, Roland Stamm, Donal Gallagher : Modern Derivatives Pricing and Credit Exposure Analysis: Theory and Practice of CSA and XVA Pricing, Exposure Simulation and Backtesting (Applied Quantitative Finance) before purchasing it in order to gauge whether or not it would be worth my time, and all praised Modern Derivatives Pricing and Credit Exposure Analysis: Theory and Practice of CSA and XVA Pricing, Exposure

Simulation and Backtesting (Applied Quantitative Finance):

This book provides a comprehensive guide for modern derivatives pricing and credit analysis. Written to provide sound theoretical detail but practical implication, it provides readers with everything they need to know to price modern financial derivatives and analyze the credit exposure of a financial instrument in today's markets.