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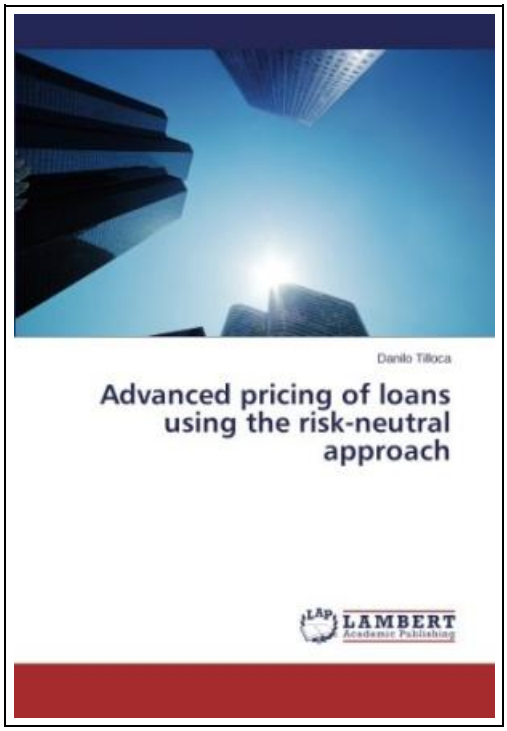

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LAP LAMBERT Academic Publishing. Paperback. Condition: New. 108 pages. Dimensions: 8.7in. x 5.9in. x 0.2in.This book describes a new methodology that allows the Banks to evaluate the loans using a risk neutral approach. More in detail it illustrates the methodological framework behind the definition of the risk neutral default probabilities used to estimate the loans credit spreads. These risk neutral probabilities are calculated using a contingent-claims approach conceptually similar to the Black-Scholes and Merton framework for modeling corporate liabilities. The proposed risk neutral approach is suitable at producing estimates, in a fair value computation context, that are as close as possible to the exit price as mandated by IFRS 13 with a lower dependency on internal parameters. The methodology is compatible with the income approach, usually adopted for the loans evaluation, and is coherent with the discounted cashflows methodologies used for the pricing of securities subject to default risk. This item ships from multiple locations. Your book may arrive from Roseburg,OR, La Vergne,TN. Paperback.

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