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**Sinopsis**

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This volume illustrates how a risk management system can be implemented through an understanding of portfolio credit risks, a set of suitable models, and the derivation of reliable empirical results. It focuses on new products and their applications in the financial services industry and addresses the growing market of credit derivatives. The expert contributors examine issues specific to certain geographic areas, such as Latin America, Argentina, and the United States, and discuss recent cases of corporate bankruptcy, including Tyco, Worldcom, Enron, and Parmalat. The book also covers default and recovery risks, credit ratings, and applications within the Basel II framework.