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Oxford Handbooks in Finance The Oxford The Oxford Handbook of Credit Derivatives Edited by Alexander Lipton and Andrew Rennie Print Publication Date: Jan 2011

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Pris 1600 kr. K p The Oxford Handbook of Credit Derivatives Alexander Lipton, Andrew Rennie years in finance, specialising in derivatives pricing and The oxford handbook of credit derivatives, by A. Lipton and A. Rennie, Oxford, Oxford University Press, 2011, xxvi+677 pp., 89.99 or US\$150.00 (hardback), ISBN 978

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The Oxford Handbook of Credit Derivatives, Lipton, Alexander Rennie, Andrew , Lipton and Rennie with their excellent team of contributors, The Oxford handbook of credit derivatives. edited by Alexander Lipton and Andrew Rennie Oxford handbooks in finance Oxford University Press, 2011

The Oxford handbook of credit derivatives.[ Lipton, Alexander; Rennie, Andrew; ]. Lipton, Alexander Editor

Alexander Lipton,Andrew Rennie, OUP Oxford, Andrew Rennie has spent sixteen years in finance, specialising in derivatives pricing and risk management.

Oxford University Press Australia and New Zealand Economics & Finance; Marketing; Public Relations; Oxford Medical Handbooks;

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This article begins with a brief discussion of how the current global credit crisis differs from previous ones, specifically in the form of the underlying

counterparty risk in credit derivatives The current credit crisis has brought modelling of the previously arcane credit markets into the public arena.

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