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ADVANCED PRICING OF LOANS USING THE RISK-NEUTRAL APPROACH



Advanced pricing of loans
using the risk-neutral
approach

Danilo Tilloca



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...

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