

# MEASURING AND MANAGING CREDIT RISK

**ARNAUD DE SERVIGNY**  
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# C O N T E N T S

FOREWORD	vii
INTRODUCTION	ix
ACKNOWLEDGMENTS	xi
Chapter 1	
Credit, Financial Markets, and Microeconomics	1
The Role of Debt in the Theory of the Firm	4
Banking Intermediation Theory	12
Conclusion	19
Chapter 2	
External and Internal Ratings	23 --
Ratings and External Agencies	24
Comments and Criticisms about External Ratings	28
Approaching Credit Risk through Internal Ratings or Score-Based Ratings	39
Conclusion	48
Chapter 3	
Default Risk: Quantitative Methodologies	63
Assessing Default Risk Through Structural Models	64
Credit Scoring	73
Conclusion	108
Chapter 4	
Loss Given Default	117
Some Definitions	118
What Measure of Recovery Should One Use?	123
History and Determinants of Recovery Rates	124
Recovery on Nontraded Debt	136
The Importance of Stochastic Recovery Rates	138
Fitting Recovery Functions	139

Extracting Recoveries from Security Prices 151  
 Conclusion 153

## Chapter 5

Default Dependencies 167  
 Sources of Dependencies 168  
 Correlations and Other Dependency Measures 170  
 Default Dependencies—Empirical Findings 184  
 Conclusion 208

## Chapter 6

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Credit Risk Portfolio Models 213  
 Credit Risk Portfolio Models: What For? 213  
 Classes of Models 215  
 Review of Commercial Models 216  
 Alternative Approaches 234  
 Calculating Risk-Adjusted Performance Measures (RAPM) 236  
 Stress-Testing Portfolio Loss Calculations 248  
 Conclusion 251

## Chapter 7

Credit Risk Management and Strategic Capital Allocation 271  
 Do Rating Agencies Have a Point of View on Strategic  
 Capital Allocation? 272  
 What Is Bank Capital Meant For? 273  
 The Various Static Methodologies to Allocate Equity Capital  
 among Business Units 283  
 Performance Measurement, the Cost of Capital, and Dynamic Equity  
 Capital Allocation 298  
 Conclusion 305

## Chapter 8

Yield Spreads 309  
 Corporate Spreads 310  
 Conclusion 328

CONTENTS

Chapter 9

Structured Products and Credit Derivatives 347

Credit Derivatives 348

Collateralized Debt Obligations 360

Conclusion 376

Chapter 10

Regulation 383

A Brief History of Banking Regulation 384

The Principles of Banking Regulation 386

A Retrospective Look at the 1988 Basel Accord 392

Core Elements of the Second Basel Accord 393

The New Basel Regulation—Its Strengths and Shortcomings 407

Conclusion 413

EPILOGUE 415

NOTES 417

REFERENCES 437

INDEX 453

Today's credit risk measurement and management tools and techniques provide organizations with dramatically improved strength and flexibility, not only in mitigating risk but also in improving overall financial performance. *Measuring and Managing Credit Risk* introduces and explores each of these tools, along with the rapidly evolving global credit environment, to provide bankers and other financial decision-makers with the know-how to avoid excessive credit risk where possible and mitigate it when necessary. Buy the eBook. Contingent claims approach to measuring and managing sovereign credit risk. Article (PDF Available) - August 2007 with 148 Reads. Cite this publication. Contingent Claims Approach to. Measuring and Managing Sovereign Credit Risk. By. Dale F. Gray, Robert C. Merton and Zvi Bodie.