



The Art of Credit Derivatives: Demystifying the Black Swan (Wiley Finance (Hardcover))

(Hardback) - Common

By (author) Serge Goossens By (author) Joao Garcia

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In the first part of this book the authors look at how some aspects of quantitative modelling has led to the current credit crisis. They show how a mind-shift is needed within the quant community to move from simple modelers to a more hands on mindset where the modeller understands trading implicitly.

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