



Credit risk modeling with affine processes (Publications of the Scuola Normale Superiore)

Darrel Duffie

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This is a written version of the Cattedra Galileiana lectures, presented in 2002 at the Scuola Normale in Pisa. The objective is to combine an orientation to credit-risk modeling (emphasizing the valuation of corporate debt and credit derivatives) with an introduction to the analytical tractability and richness of affine state processes. This is not a general survey of either topic, but rather is designed to introduce researchers with some background in mathematics to a useful set of modeling techniques and an interesting set of applications.

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