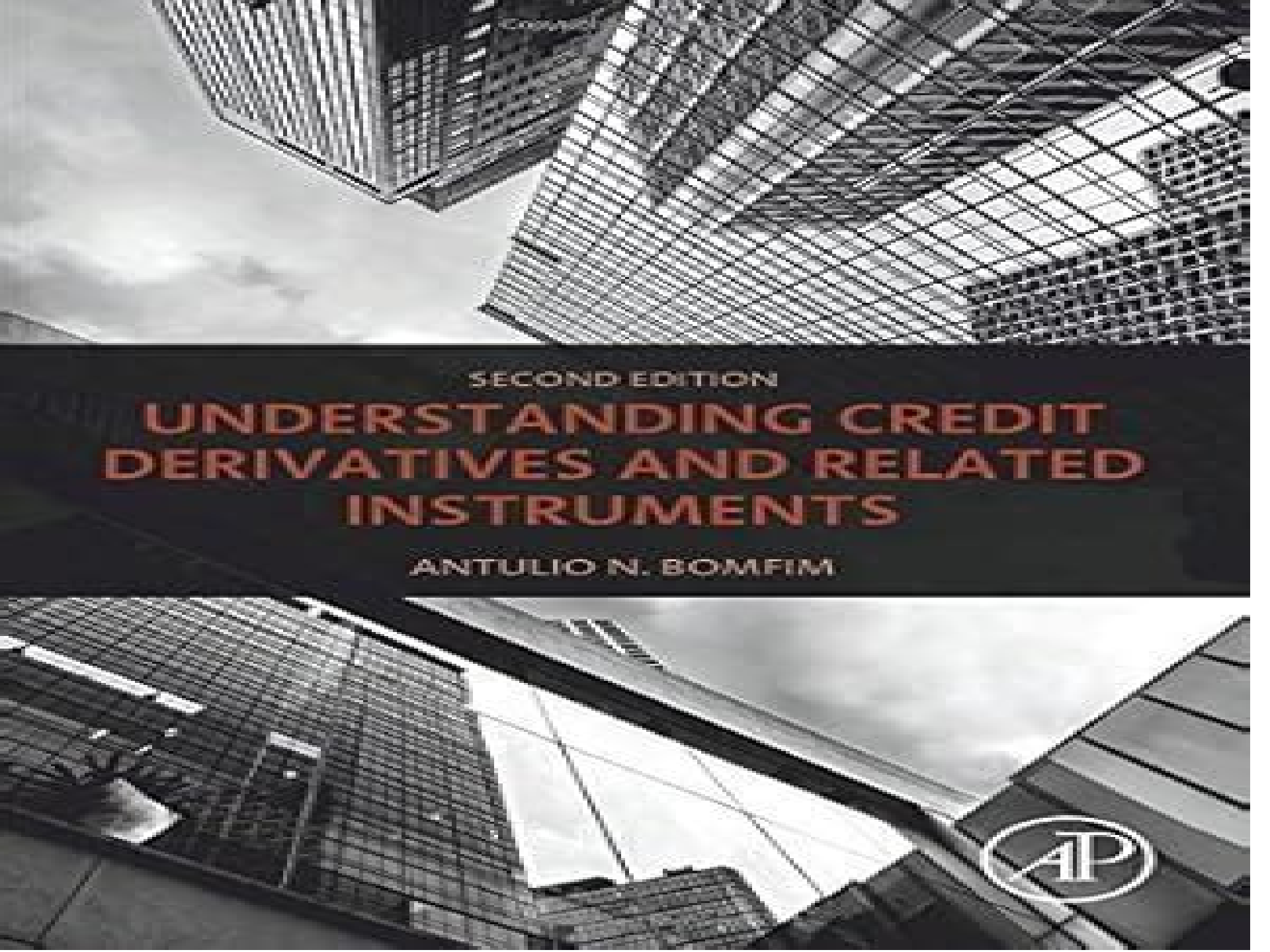




SECOND EDITION

UNDERSTANDING CREDIT DERIVATIVES AND RELATED INSTRUMENTS

ANTULIO N. BOMFIM



Understanding Credit Derivatives And Related Instruments Second Edition

**Christopher L. Culp, Andria van der
Merwe, Bettina J. Stärkle**



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Credit Default Swaps Christopher L. Culp, Andria van der Merwe, Bettina J. Stärkle, 2018-07-12 This book unique in its composition reviews the academic empirical literature on how CDSs actually work in practice including during distressed times of market crises It also discusses the mechanics of single name and index CDSs the theoretical costs and benefits of CDSs as well as comprehensively summarizes the empirical evidence on important aspects of these instruments of risk transfer Full time academics researchers at financial institutions and students will benefit from the dispassionate and comprehensive summary of the academic literature they can read this book instead of identifying collecting and reading the hundreds of academic articles on the important subject of credit risk transfer using derivatives and benefit from the synthesis of the literature provided

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