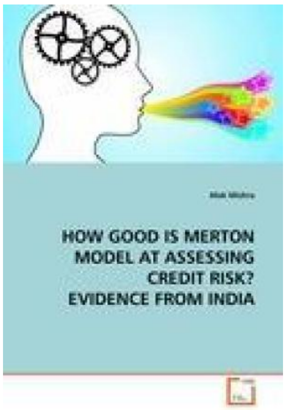
Find Book

HOW GOOD IS MERTON MODEL AT ASSESSING CREDIT RISK? EVIDENCE FROM INDIA



VDM Verlag Jan 2011, 2011. Taschenbuch. Book Condition: Neu. 220x150x3 mm. This item is printed on demand - Print on Demand Neuware - This book models the default probabilities and credit spreads for select Indian firms in the Black-Scholes-Merton framework.In particular,it shows that the objective (or real') probability estimates are higher than the risk-neutral estimates over the sample period. However, the probability measure is found to be robust to the default trigger point'. The model output also compares favorably with...

Read PDF HOW GOOD IS MERTON MODEL AT ASSESSING CREDIT RISK? EVIDENCE FROM INDIA

- Authored by Alok Mishra
- Released at 2011

DOWNLOAD PDF

Filesize: 2.05 MB

Reviews

Very helpful to all category of individuals. It is definitely simplified but surprises inside the 50 percent of your pdf. I am very happy to inform you that this is actually the very best pdf i have read in my very own lifestyle and may be he finest pdf for actually.
-- ***Christelle Treutel***

Very helpful to any or all category of men and women. It is definitely simplified but unexpected situations within the 50 % of your publication. I am very easily could possibly get a pleasure of reading a composed ebook.
-- ***Dr. Therese Hartmann Sr.***

Extensive manual! Its this sort of very good study. It is rally fascinating throgh reading time period. I am just pleased to explain how this is actually the finest publication we have go through during my personal life and can be he greatest ebook for actually.
-- ***Henri Runolfsdottir***