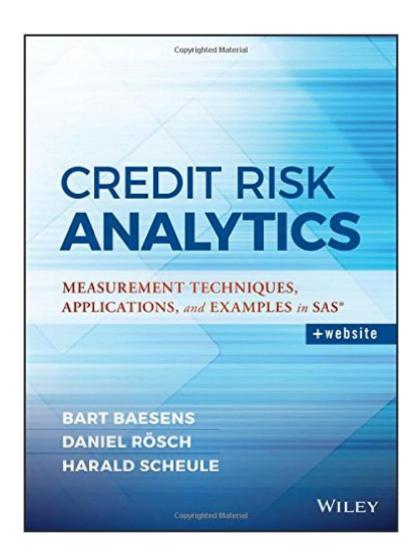
The book was found

Credit Risk Analytics: Measurement Techniques, Applications, And Examples In SAS (Wiley And SAS Business Series)





Synopsis

The long-awaited, comprehensive guide to practical credit risk modeling Credit Risk Analytics provides a targeted training guide for risk managers looking to efficiently build or validate in-house models for credit risk management. Combining theory with practice, this book walks you through the fundamentals of credit risk management and shows you how to implement these concepts using the SAS credit risk management program, with helpful code provided. Coverage includes data analysis and preprocessing, credit scoring; PD and LGD estimation and forecasting, low default portfolios, correlation modeling and estimation, validation, implementation of prudential regulation, stress testing of existing modeling concepts, and more, to provide a one-stop tutorial and reference for credit risk analytics. The companion website offers examples of both real and simulated credit portfolio data to help you more easily implement the concepts discussed, and the expert author team provides practical insight on this real-world intersection of finance, statistics, and analytics. SAS is the preferred software for credit risk modeling due to its functionality and ability to process large amounts of data. This book shows you how to exploit the capabilities of this high-powered package to create clean, accurate credit risk management models. Understand the general concepts of credit risk management Validate and stress-test existing models Access working examples based on both real and simulated data Learn useful code for implementing and validating models in SAS Despite the high demand for in-house models, there is little comprehensive training available; practitioners are left to comb through piece-meal resources, executive training courses, and consultancies to cobble together the information they need. This book ends the search by providing a comprehensive, focused resource backed by expert guidance. Credit Risk Analytics is the reference every risk manager needs to streamline the modeling process.

Book Information

Series: Wiley and SAS Business Series

Hardcover: 512 pages

Publisher: Wiley; 1 edition (October 3, 2016)

Language: English

ISBN-10: 1119143985

ISBN-13: 978-1119143987

Shipping Weight: 1.5 pounds (View shipping rates and policies)

Best Sellers Rank: #1,132,998 in Books (See Top 100 in Books) #97 in Books > Business & Money > Finance > Financial Risk Management #230 in Books > Business & Money > Personal

Finance > Credit Ratings & Repair #257 in Books > Textbooks > Business & Finance > Banking

**Download to continue reading...*

Credit Risk Analytics: Measurement Techniques, Applications, and Examples in SAS (Wiley and SAS Business Series) Improve Your Credit Score: How to Remove Negative Items from Your Credit Report and Raise Credit Ratings: Step-by-step Credit Repair Guide Analytics: Data Science, Data Analysis and Predictive Analytics for Business (Algorithms, Business Intelligence, Statistical Analysis, Decision Analysis, Business Analytics, Data Mining, Big Data) Fraud Analytics Using Descriptive, Predictive, and Social Network Techniques: A Guide to Data Science for Fraud Detection (Wiley and SAS Business Series) Financial Risk Management: Applications in Market, Credit, Asset and Liability Management and Firmwide Risk (Wiley Finance) SAS Data Analytic Development: Dimensions of Software Quality (Wiley and SAS Business Series) Credit Risk Management In and Out of the Financial Crisis: New Approaches to Value at Risk and Other Paradigms (Wiley Finance) Credit Risk: Pricing, Measurement, and Management (Princeton Series in Finance) RAPID RESULTS Credit Repair Credit Dispute Letter System: Credit Rating and Repair Book Improve Your Credit Score: How to Remove Negative Items from Your Credit Report and Raise Credit Ratings Credit Scoring Secrets (Credit Repair): How To Raise Your Credit Score 100 Points In 100 Days Credit Repair Ninja (A 5 Minute Guide) - 21 Ways To Fix Your Credit Score Lightning Fast - 2016: How To Fix Your Bad Credit Score In 30 Days Or Less Credit Repair Ninja (A 5 Minute Guide) - 21 Ways To Fix Your Credit Score Lightning Fast: How To Fix Your Bad Credit Score In 30 Days Or Less Data Analytics: What Every Business Must Know About Big Data And Data Science (Data Analytics for Business, Predictive Analysis, Big Data) The Secrets to Six Figures in Business Credit: Taking Your Business Credit from "Lemonade Stand" to "Boardroom" Levels SAS/ACCESS 9.1 Supplement For ODBC SAS/ACCESS For Relational Databases Tests & Measurement for People Who (Think They) Hate Tests & Measurement Warranty Fraud Management: Reducing Fraud and Other Excess Costs in Warranty and Service Operations (Wiley and SAS Business Series) Agile by Design: An Implementation Guide to Analytic Lifecycle Management (Wiley and SAS Business Series) Trade-Based Money Laundering: The Next Frontier in International Money Laundering Enforcement (Wiley and SAS Business Series)

Dmca