



# **Kreditderivate und Kreditrisikomodelle: Eine mathematische Einführung (German Edition)**

*Marcus Martin, Stefan Reitz, Carsten Wehn*

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Ein einführendes Lehrbuch, dessen Adressaten Studierende und Praktiker sind. Die Autoren versuchen dabei, einen Mittelweg zu gehen zwischen Theorie und praktischer Anwendung von Kreditderivaten und Kreditrisikomodellen. Thematisch werden die für das tägliche Bankgeschäft relevanten Aspekte angesprochen. Studierende werden fundiert an ein hochaktuelles Anwendungsgebiet der Mathematik herangeführt. Für Praktiker bietet das Werk eine systematische Darstellung der methodischen Grundlagen ihrer täglichen Arbeit, z. B. in Bezug auf die Implementierung von Risikomesssystemen.

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