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O Kane, D., 2008: Modelling Single-name and Multi-name Credit Derivatives. The Wiley Finance Series. Papageorgiou, E. and R. Sircar, 2007:

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These are the calibrated default probability curves for each credit in the . and Peter Posch, Credit risk modeling using Excel and VBA, Wiley Finance, 2007. [2] O'Kane, Dominic, Modelling single-name and multi-name Credit Derivatives,

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**Pricing of Multi- Name Credit Derivatives Using -**

Credit risk, like market risk or interest risk, is part of the risk family in the financial credit risk products being protected, single-name and multi-name credit copula approach to the pricing of multi-name credit derivative baskets. A model was developed to price a basic form of a first-to-default basket using (O'Kane 25).

**"Textbooks of Financial Engineering,Columbia -**

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