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3rd Edition



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Marie Lowman



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Credit Risk Analytics Bart Baesens, Daniel Roesch, Harald Scheule, 2016-09-19 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

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