

# Modelling Single-name And Multi-name Credit Derivatives By Dominic O'Kane

By Dominic O'Kane

## **Modelling single-name and multi-name credit -**

Modelling single-name and multi-name credit derivatives by Dominic O'Kane, 2008, John Wiley & Sons edition, in English

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<http://www.reuters.com/article/2008/07/25/idUS146928+25-Jul-2008+BW20080725>

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Genre/Form: Electronic books: Additional Physical Format: Print version: O'Kane, Dominic. Modelling single-name and multi-name credit derivatives. Chichester, West

<http://www.worldcat.org/title/modelling-single-name-and-multi-name-credit-derivatives/oclc/610031316>

## **Mathematics 16:642:624 Credit Derivative Modeling -**

the basic theory of single name credit derivative modeling; D. O'Kane, Modeling Single-Name and Multi-Name Credit Advanced multi-name credit derivatives :

<http://www.finmath.rutgers.edu/index.php?d=courses&p=624>

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## **Dominic O' Kane - Google Scholar Citations -**

Dominic O'Kane. EDHEC Business School. Modelling single-name and multi-name credit derivatives. D O'Kane. An analytical portfolio credit model with tail

<http://scholar.google.co.uk/citations?user=ewcFSzUAAAAJ>

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Modelling Single-name and Multi-name Credit Derivatives (eBook) Pub. Date: 3/8/2011 Publisher: Wiley, John & Sons, 3 Single-name Credit Modelling. 3.1 Introduction.

<http://www.barnesandnoble.com/w/modelling-single-name-and-multi-name-credit-derivatives-dominic-okane/1102333448?ean=9780470519288>

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**Finance-Magazine.com - The subprime crisis; SME -**

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**Dominic O' Kane | EDHEC Business School | -**

He wrote Modelling Single-Name and Multi-name Credit in the book "Modelling Single-name and Multi-name Credit Derivatives" by Dominic O'Kane Dominic msc

<http://www.zoominfo.com/p/Dominic-O%27Kane/332084479>

**Modelling Single-name And Multi-name Credit -**

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**Dominic O' Kane (Author of Modelling Single- Name -**

Dominic O'Kane is the author of Modelling Single-Name and Multi-Name Credit Derivatives (4.00 avg rating, 2 ratings, 0 reviews, published 2008)

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EDHEC affiliated Professor Dominic O'Kane publishes a new book on Credit Derivative modelling. Dominic O'Kane, affiliated Professor of Finance at EDHEC Business

<http://www.edhec-business-school.com/news/edhec-affiliated-professor-dominic-o-kane-publishes-a-new-book-on-credit-derivative-modelling-113848.kjsp>

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CiteSeerX - Scientific documents that cite the following paper: Modelling Single-Name and Multi-Name Credit Derivatives

<http://citeseerx.ist.psu.edu/showciting?cid=27021975>

**The O' KANE Credit Risk Seminar 2008 - EDHEC Group -**

The O'KANE Credit Risk pricing and hedging single- and multi-name credit derivatives. the forthcoming Modelling Single-Name and Multi-Name Credit

<http://www.edhec-business-school.com/news/the-o-kane-credit-risk-seminar-2008-89847.kjsp>

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