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Credit Risk Management / SpringerLink

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The Standard & Poor's Guide to Measuring and Managing Credit Risk. McGraw-Hill. ISBN 978-0-07-141755-6. Darrell Duffie and Kenneth J. Singleton (2003). Credit Risk: Pricing, Measurement, and Management. Princeton University Press. ISBN 978-0-691-09046-7. Principles for the management of credit risk from the Bank for International Settlements

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