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Counterparty Credit Risk Modeling: Risk Management, Pricing And Regulation. Risk Books, London. Forthcoming. CHAPTER 10 Risk Neutral Pricing Of Counterparty Risk/Damiano Brigo Massimo Masetti Credit Models - Banca IMI Corso Matteotti 6, 20121 Milano, Jan 19th, 2024

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Keywords: Credit Risk, Risk Management, Fiscal Risks, Contingent Liabilities, Guarantees, On-lending, Public Debt Management. 1 The Author Is A Financial Officer In The Financial Advisory And Banking Depart Feb 27th, 2024

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John C. Hull [H], (2002), "Options, Futures And Other

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Assumes Presence Of Instantaneous Risk-free Assets. An Instantaneous Risk-free Is An Asset About Which At Any Instant Of Time Investors Are Certain About Its Expected Returns (Merton, 1973). Furthermore, CAPM Is An Extension Of Markowitz’s Mean Variance Theory (MVT), Which Apr 19th, 2024

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