



The Analysis of Structured Securities: Precise Risk Measurement and Capital Allocation

Sylvain Raynes, Ann Rutledge

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The Analysis of Structured Securities presents the first intellectually defensible framework for systematic assessment of the credit quality of structured securities.

It begins with a detailed description and critique of methods used to rate asset-backed securities, collateralized debt obligations and asset-backed commercial paper. The book then proposes a single replacement paradigm capable of granular, dynamic results. It offers extensive guidance on using numerical methods in cash flow modeling, as well as a groundbreaking section on trigger optimization. Casework on applying the method to automobile ABS, CDOs-of-ABS and aircraft-lease securitizations is also presented. This book is essential reading for practitioners who seek higher precision, efficiency and control in managing their structured exposures.



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