



From *Credit Risk Analytics*. Full book available for purchase [here](#).

Contents

Acknowledgments xi

About the Authors xiii

Chapter 1	Introduction to Credit Risk Analytics	1
Chapter 2	Introduction to SAS Software	17
Chapter 3	Exploratory Data Analysis	33
Chapter 4	Data Preprocessing for Credit Risk Modeling	57
Chapter 5	Credit Scoring	93
Chapter 6	Probabilities of Default (PD): Discrete-Time Hazard Models	137
Chapter 7	Probabilities of Default: Continuous-Time Hazard Models	179
Chapter 8	Low Default Portfolios	213
Chapter 9	Default Correlations and Credit Portfolio Risk	237
Chapter 10	Loss Given Default (LGD) and Recovery Rates	271
Chapter 11	Exposure at Default (EAD) and Adverse Selection	315
Chapter 12	Bayesian Methods for Credit Risk Modeling	351
Chapter 13	Model Validation	385
Chapter 14	Stress Testing	445
Chapter 15	Concluding Remarks	475

Index 481