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Tomasz R. Bielecki Marek
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1. can be used to value single name cash settled CDS contracts,
2. is able to estimate CDS term structures observed in the market,

A Beginner's Guide to Credit Risk Modelling

Buy Credit Risk: Modeling, Valuation and Hedging (Springer Finance) 1st ed. 2002. Corr. 2nd printing 2004 by Bielecki, Tomasz R., Rutkowski, Marek (ISBN: 9783540675938) from Amazon's

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changes in the credit
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Management, Vol. 2 D. Shimko
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