

# Premia 22

## Credit Derivatives

Credit Default Swaps with Correlated CIR++ Intensity and Interest Rate  
CDO Pricing

Saddlepoint method for CDO Pricing

Implied Copula approach for pricing CDO's

Stein method for CDO Pricing

Link between CDOs and Copulas

A dynamic approach to the modelling of credit derivatives using Markov chains

Portfolio losses and the term structure of loss transition rates

CDO Pricing method for affine point Hawkes processes

A Closed-form extension to Black-Cox formula

CDOs' hedging in Markovian contagion models

Dynamic Hedging of Synthetic CDO Tranches with Default contagion

Default Contagion in Large Homogeneous Portfolios

Advanced credit portfolio modeling and CDO pricing

Recovering portfolio default intensities implied by CDO quotes

Stochastic local intensity loss models with interacting particle system.