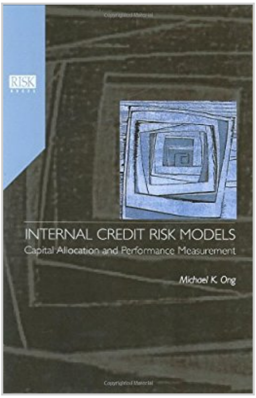

Internal Credit Risk Models: Capital Allocation and Performance Measurement

By Michael K. Ong

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This work provides a practical, accessible step-by-step analysis of the theory and practicalities of credit risk measurement and management. Topics covered include: default probabilities; expected and unexpected losses; time effects; default correlations; and loss distributions.

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Editorial Review

Review
An excellent book... practical rigorous, well- written and easy to understand. -- *Angelo Arvanitis, Egnatia Bank*

The book will become an essential guide to measuring credit risk. --*Thomas Donahoe, Director, Metropolitan Life Insurance Company*

About the Author
Dr. Michael K. Ong is an Executive Vice President and Chief Risk Officer for the Americas for Credit Agricole Indosuez in New York. He has enterprise-wide responsibility for all risk management functions for the Carr Futures Group globally and CAI's North American entities. He is a member of the Executive Committee and additionally, he is a member of the board for Carr Global Advisors. Before joining Credit Agricole Indosuez Michael was the senior vice president and head of enterprise risk for ABN Amro Bank. There he was responsible for the management of information and decision support function for the executive committee on enterprise-wide market, operational, credit and liquidity risk, as well as RAROC and ROE models. Prior to this Michael headed the corporate research unit at First Chicago NBD Corporation, where he was chair of the global risk management research council and head of the market risk analysis unit. He was previously also responsible for quantitative research at Chicago Research and Trading Group (now Nations Banc-CRT) and has served as an assistant professor of mathematics at Bowdoin College. Michael is also an adjunct professor at the Stuart School of Business of the Illinois Institute of Technology. He received a BS degree in physics, cum laude, from the University of the Philippines and degrees of MA in physics and MS and PhD in applied mathematics from the State University of New York at Stony Brook. Michael is a member of the editorial boards of the Journal of Financial Regulation and Compliance and the Journal of Risk.

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