



## Concentration Risk in Credit Portfolios (EAA Series)

By *Eva Lütkebohmert*

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**Concentration Risk in Credit Portfolios (EAA Series)** By Eva Lütkebohmert

Modeling and management of credit risk are the main topics within banks and other lending institutions. Historical experience shows that, in particular, concentration of risk in credit portfolios has been one of the major causes of bank distress. Therefore, concentration risk is highly relevant to anyone who wants to go beyond the very basic portfolio credit risk models.

The book gives an introduction to credit risk modeling with the aim to measure concentration risks in credit portfolios. Taking the basic principles of credit risk in general as a starting point, several industry models are studied. These allow banks to compute a probability distribution of credit losses at the portfolio level. Besides these industry models the Internal Ratings Based model, on which Basel II is based, is treated.

On the basis of these models various methods for the quantification of name and sector concentration risk and the treatment of default contagion are discussed. The book reflects current research in these areas from both an academic and a supervisory perspective

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## **Editorial Review**

Review

From the reviews:

"Concentration risk is one of the most important risk segments when measuring and presenting credit risk. ... The ... main part of the book presents the analysis of concentration risk in credit portfolios. ... can be of tremendous value to practitioners in financial institutions measuring and reporting concentration risk. It could also be of great value for graduate students in statistics, applied mathematics, and economics to see the technical side of the measures of concentration risk." (Ita Cirovic Donev, The Mathematical Association of America, March, 2009)

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