

Exposure at Default Modeling with Default Intensities

Obsah

Jiří Witzany

University of Economics, Prague

Jiří Witzany

Exposure at Default Modeling with Default Intensities 5

Petr Jablonský

Revisiting the relationship between the term structure of credit spreads and the
business cycle 29

Jiří Málek

Lokální volatilita 43

Jakub Mertlík

Dynamika volatility směle a její vliv na ocenění a zajištění opcí 55

Radoslav Míšek

Lévyho procesy s nekonečnou aktivitou 67

Martin Pohl

Financial Indicators and Recession Risk: In and Out-of-Sample Comparison 87

Karel Janda, Barbora Svárovská

The Problems of Correlation in the Financial Risk Management – the
Contribution of Microfinance 107