



**Measuring and Managing Credit Risk:  
Quantitative Approaches for Default Risk/Data  
Analysis and Models for Loss  
Distributions/Unique Strategies for Bank Capital  
Allocation and Securitization**

*Arnaud De Servigny, Olivier Renault Arnaud De Servigny*

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# Measuring and Managing Credit Risk: Quantitative Approaches for Default Risk/Data Analysis and Models for Loss Distributions/Unique Strategies for Bank Capital Allocation and Securitizat

*Arnaud De Servigny, Olivier Renault Arnaud De Servigny*

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