



Credit Risk Evaluation
Designed for Institutional
Targeting in finance

Assessing the Risk of Corporate Default

Venezia, 19-20 settembre 2002
Ateneo Veneto
Aula Magna



RELATORI INVITATI

- **Stephen B. Kealhofer** (KMV)
An Empirically-based Merton Approach to the Valuation of Corporate Debt
- **David Lando** (University of Copenhagen)
On Default Probability Confidence Sets
- **Hayne E. Leland** (University of California, Berkeley)
Comparison of Default Probabilities in Different Structural Models
- **William Perraudin** (University of London, Birkbeck)
Default Hazards and the Term Structure of Credit Spreads in a Duopoly
- **Roger M. Stein** (Moody's Risk Management Services)
Benchmarking Default Prediction Models: Pitfalls and Remedies in Model Validation

COMITATO SCIENTIFICO

- Stephen Schaefer**
London Business School (Program Chair)
- Darrel Duffie**
Stanford University
- David Lando**
University of Copenhagen
- Hayne Leland**
University of California, Berkeley

<http://www.greta.it/credit/credit.htm>

SEGRETERIA
ORGANIZZATIVA

NEXA
Tel. +39.041.5210255
Fax +39.041.5285041
e-mail: nexa@flashnet.it

Poster session

Tavola rotonda
con confronto
tra approcci teorici ed
esigenze operative

Servizio
di traduzione
simultanea