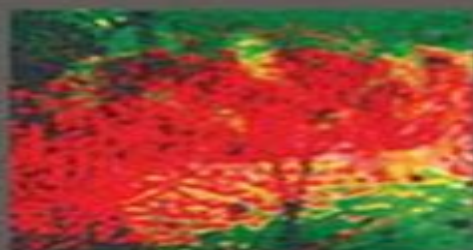


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Interest Rate and Credit Pricing

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theoretical formulation to final implementation with calibration to market data always keeping in mind the concrete questions being dealt with. The authors stress that each model is suited to different situations and products, pointing out that there does not exist a single model which is uniformly better than all the others, although the problems originated by counterparty credit and funding risk point in the direction of global valuation. Finally, proposals for restructuring counterparty credit risk ranging from contingent credit default swaps to margin lending are considered.

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