

**CONCENTRATION RISK IN CREDIT PORTFOLIOS (EAA
SERIES)**

Jo H. Lamar

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Very often, the best way to evaluate concentration risk in a credit portfolio is to go through the list of the .. Concentration Risk in Credit Portfolios (EAA Series).

Risk Management in Credit Portfolios - Concentration Risk and Basel II | Martin Hibbeln | Springer

1 However, concentration risk on the part of individual institutions can also be . Loan Portfolios, Deutsche Bundesbank, Discussion Paper, . Series 2. 9 See M Gordy (), ciled outside the EEA, Switzerland, the USA, . Canada, Japan.

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The estimated inter- and intra-sector correlation parameters can be found in Table 5 in [24]. Given that asset correlations are usually not observable, [48] estimate them using correlations of stock index returns.

HerewefocusssolelyonthedefaultmodeversionoftheMertonmodel.Mostofth

As it is shown in recent articles, for example by [22] in their famous binary choice models, there is a close relation between socioeconomics and statistical mechanics. Many mortgage lenders had used securitization methods as, for 64 7 Introduction example, mortgage-backed securities MBS or collateralized debt obligations CDO. The accuracy of the approximation is, for example, about 0.

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III focusses on the topic of default contagion which is linked to both name and sector concentration risk.