

Jens Lund, Nordea Markets <jens.lund@nordea.com>
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Abstract

In this talk we will give an overview of approaches to counterparty risk valuation and hedging. We consider model requirements, and the trade off between general and slow models, versus doing fast calculations for specific products. We outline various implementation strategies for the general model approaches.

The full talk is available from http://jlund.dk/cv/publications.html.