

My Account (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/ijderiv/16/1/81&custom_message=You%27l%20need

Find topics, articles or authors...

Selected Topic: All topics

The Subprime Credit Crisis of 2007

Michel G. Crouhy, Robert A. Jarrow, Stuart M. Turnbull

The Journal of Derivatives Fall 2008, 16 (1) 81 - 110

DOI: 10.3905/jod.2008.710899

- Download PDF Add to Favorites Share Labels Cite Alerts

The Journal of Derivatives Vol 16 Issue 1

(/content/ijderiv/16/1)

Volume 16, Issue 1

Fall 2008 (/content/ijderiv/16/1)

Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/ijderiv/16/1/81) to access this content or Request a Demo (/Request-Demo)



Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/ijderiv/16/1/81)

Request a Demo (/Request-Demo)

Focus (/highwire_display/entity_view/node/30214/content_tabs)

- Article Authors

..

- Download PDF Add to Favorites Share Labels Cite Alerts

Previous (Https://Www.Pm-Research.Com/Content/Ijderiv/16/1/70) Next

Related Topics

Risk Management in Theory and Practice

Credit Risk Management

Economics and Financial History

Asset Classes

Fixed Income and Structured Finance

MBS and Residential Mortgages

Alternative Investments

Real Estate and Real Assets



Part of the With Intelligence Group

About [\(/about-us\)](#)

Contact [\(/contact-us\)](#)

Locations

New York

41 Madison Avenue
20th Floor
New York, NY 10010
646 931 9045

London

One London Wall
London, EC2Y 5EA
0207 139 1600

Hong Kong

21/F Cityplaza Three,
14 Taikoo Wan Road,
Taikoo

Explore our Research

By Topic

[Portfolio Management in Theory and Practice \(/topic/portfolio-management-theory-and-practice\)](/topic/portfolio-management-theory-and-practice)
[Quantitative Finance \(/topic/quantitative-finance\)](/topic/quantitative-finance)
[Economics and Financial History \(/topic/economics-and-financial-history\)](/topic/economics-and-financial-history)
[Risk Management in Theory and Practice \(/topic/risk-management-theory-and-practice\)](/topic/risk-management-theory-and-practice)
[Asset Classes \(/topic/asset-classes\)](/topic/asset-classes)
[Regulation, Taxation, Governance, and Compliance \(/topic/regulation-taxation-governance-and-compliance\)](/topic/regulation-taxation-governance-and-compliance)

By Journal

[Portfolio Management \(/content/ijjportgmt\)](/content/ijjportgmt)
[Financial Data Science \(/content/ijjfds\)](/content/ijjfds)
[Impact & ESG Investing \(/content/pmrjesg\)](/content/pmrjesg)
[Fixed Income \(/content/ijjfixinc\)](/content/ijjfixinc)
[Investing \(/content/ijjinvest\)](/content/ijjinvest)
[Derivatives \(/content/ijjderiv\)](/content/ijjderiv)
[Alternative Investments \(/content/ijjaltinv\)](/content/ijjaltinv)
[Retirement \(/content/ijjretire\)](/content/ijjretire)
[Wealth Management \(/content/ijjwealthgmt\)](/content/ijjwealthgmt)
[Beta Investment Strategies \(/content/ijjindinv\)](/content/ijjindinv)
[Structured Finance \(/content/ijjstrfin\)](/content/ijjstrfin)
[Trading \(/content/ijjtrade\)](/content/ijjtrade)
[Private Equity \(/content/ijjpriveq\)](/content/ijjpriveq)
[Practical Applications \(/pa-reports\)](/pa-reports)

[Cookies \(https://www.pageantmedia.com/cookies/\)](https://www.pageantmedia.com/cookies/)

[Code of ethics \(/code-of-ethics\)](/code-of-ethics)

[Terms & conditions \(https://www.pageantmedia.com/terms/\)](https://www.pageantmedia.com/terms/)

[Privacy policy \(https://withintelligence.com/privacy/\)](https://withintelligence.com/privacy/)