

My Account (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijderiv/17/4/44&custom_message=You%27ll%20nee



Find topics, articles or authors...

Selected Topic: All topics

Structural Default Modeling: A Lattice-Based Approach

George M. Jabbour, Marat V. Kramin, Stephen D. Young

The Journal of Derivatives Summer 2010, 17 (4) 44 - 53

DOI: 10.3905/jod.2010.17.4.044

Download PDF

Add to Favorites

Share

Labels

Cite

Alerts



The Journal of Derivatives Vol 17 Issue 4

(/content/iijderiv/17/4) Volume 17, Issue 4 Summer 2010 (/content/iijderiv/17/4)

Log in (/openid-connect/sams-sigma/login-redirect? prompt=login&openid_connect_destination=/content/iijderiv/17/4/44) to access this content or Request a Demo (/Request-Demo)

Log in (/openid-connect/sams-sigma/login-redirect?prompt=login&openid_connect_destination=/content/iijderiv/17/4/44)

Request a Demo (/Request-Demo)

Focus (/highwire_display/entity_view/node/32325/content_tabs)

Article

Authors

By clicking "Accept All Cookies", you agree to the storing of cookies on your device to enhance site navigation, analyze site usage, and assist in our marketing efforts. Download PDF Add to Favorites Share Cite Labels Alerts

Cookies Settings

Reject All



Related Topics

Portfolio Management in Theory and Practice

Factor Investing

Risk Management in Theory and Practice

Counterparty Risk Management

Credit Risk Management

Quantitative Finance

Statistical Methods

Asset Classes

Derivatives











Part of the With Intelligence Group





t**ve.ki.cokverd/PrMc_cRre/seauroph**a_m)y/pmresearch/)

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)

Quantitative Finance (/topic/quantitative-finance)
Economics and Financial History (/topic/economics-and-financial-history)
Risk Management in Theory and Practice (/topic/risk-management-theory-and-practice)
Asset Classes (/topic/asset-classes)
Regulation, Taxation, Governance, and Compliance (/topic/regulation-taxation-governance-and-compliance)
By Journal
Portfolio Management (/content/iijpormgmt)
Financial Data Science (/content/iijjfds)
Impact & ESG Investing (/content/pmrjesg)
Fixed Income (/content/iijfixinc)
Investing (/content/iijinvest)
Derivatives (/content/iijderiv)
Alternative Investments (/content/iijaltinv)
Retirement (/content/iijretire)
Wealth Management (/content/iijwealthmgmt)
Beta Investment Strategies (/content/iijindinv)
Structured Finance (/content/iijstrfin)
Trading (/content/iijtrade)
Private Equity (/content/iijpriveq)
Practical Applications (/pa-reports)
© 2023 With Intelligence Ltd (https://withintelligence.com/) All material subject to strictly enforced copyright laws.
Cookies (https://www.pageantmedia.com/cookies/)
Code of ethics (/code-of-ethics)
Terms & conditions (https://www.pageantmedia.com/terms/)
Privacy policy (https://withintelligence.com/privacy/)