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Copula dynamics in CDOs


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Pages 1573-1585 | Received 18 Jan 2012, Accepted 05 Sep 2013, Published online: 19 Nov 2013

 Cite this article  <https://doi.org/10.1080/14697688.2013.847280>

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Abstract

Values of tranche spreads of collateralized debt obligations (CDOs) are driven by the joint default performance of the assets in the collateral pool. The dependence between

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Acknowledgements

The financial support from the German Research Foundation, Project HA2229/7-1 and via CRC 649 Economic Risk at Humboldt-Universität zu Berlin is gratefully acknowledged. The authors would like to thank the anonymous reviewer for valuable comments and suggestions that greatly improved the manuscript.

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