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The main topics in this thesis are credit risk modeling and credit default swap (CDS) valuation. In particular, the study performed in this thesis has the objective to determine a credit risk model that: 1.can be used to value single name cash settled CDS contracts, 2.is able to estimate CDS term structures observed in the market,

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Credit risk is the distribution of flnancial losses due to unexpected changes in the credit quality of a counterparty in a flnancial agreement. We review the structural, reduced form and incomplete information ap- proaches to estimating joint default probabilities and prices of credit

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Credit risk modelling refers to the process of using data models to find out two important things. The first is the probability of the borrower defaulting on the loan. The second is the impact on the financials of the lender if this default occurs. Financial institutions rely on credit risk models to determine the credit risk of potential borrowers.

~~A Beginner ' s Guide to Credit Risk Modelling~~
The use of credit risk models offers banks a framework for examining this risk in a timely manner, centralising data on global exposures and analysing marginal and absolute contributions to risk. These properties of models may contribute to an improvement in a bank ' s overall ability to identify, measure and manage risk.

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structural approachto modeling and valuation of credit risk. In particular, we present the classic structural models, put forward by Merton and Black and Cox, and we mention some variants and extensions of these models. We also study very succinctly the case of a structural model with a random default triggering barrier.

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The Chapter starts in Part I with a general formula for counterparty risk valuation in a derivative transaction. We show that the derivative price in presence of counterparty risk is just the default free price minus a discounted option term in scenarios of early default times the loss given default (also called " expected loss ").

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Credit valuation adjustment (CVA) is the difference between the risk-free portfolio value and the true portfolio value that takes into account the possibility of a counterparty's default. In other words, CVA is the market value of counterparty credit risk. This price depends on counterparty credit spreads as well as on the market risk factors that drive derivatives' values and, therefore, exposure.

~~Credit valuation adjustment - Wikipedia~~
Mahtematical developments are presented in a thorough manner and cover the structural (value-of-the-firm) and the reduced-form (intensity-based) approaches to credit risk modeling, applied both to single and to multiple defaults.

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We propose a novel framework for credit risk modeling, where default or failure information and rating or expert information are jointly incorporated in the model. These sources of information are modeled as response variables in a multivariate ordinal regression model estimated by a composite likelihood procedure.