

**The Econometrics Of Individual Risk: Credit,
Insurance, And Marketing
By Christian Gouriéroux**

Preface. Download PDF (42.3 KB) pp. xi-xii This book is an introduction to the analysis of individual risks as a newly emerging field of econometrics.

The results are illustrated with the stochastic migration model for credit risk c1 and Christian Gouriéroux a2. Insurance (Solvency II) for risk prediction

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