

MBA 8443: Credit Markets & Valuation

Valuation and risk characteristics of credit and credit derivatives markets. Valuation of corporate and treasury bonds; credit portfolio management; term structure of interest rates; credit risks; credit default swaps; and interest rate swaps. Restricted to MBA and JDMBA Students.

Credits: 1.5

Prerequisites:

[MBA 8450](#) and [MBA 8650](#)

Program: MBA (Business Administration)