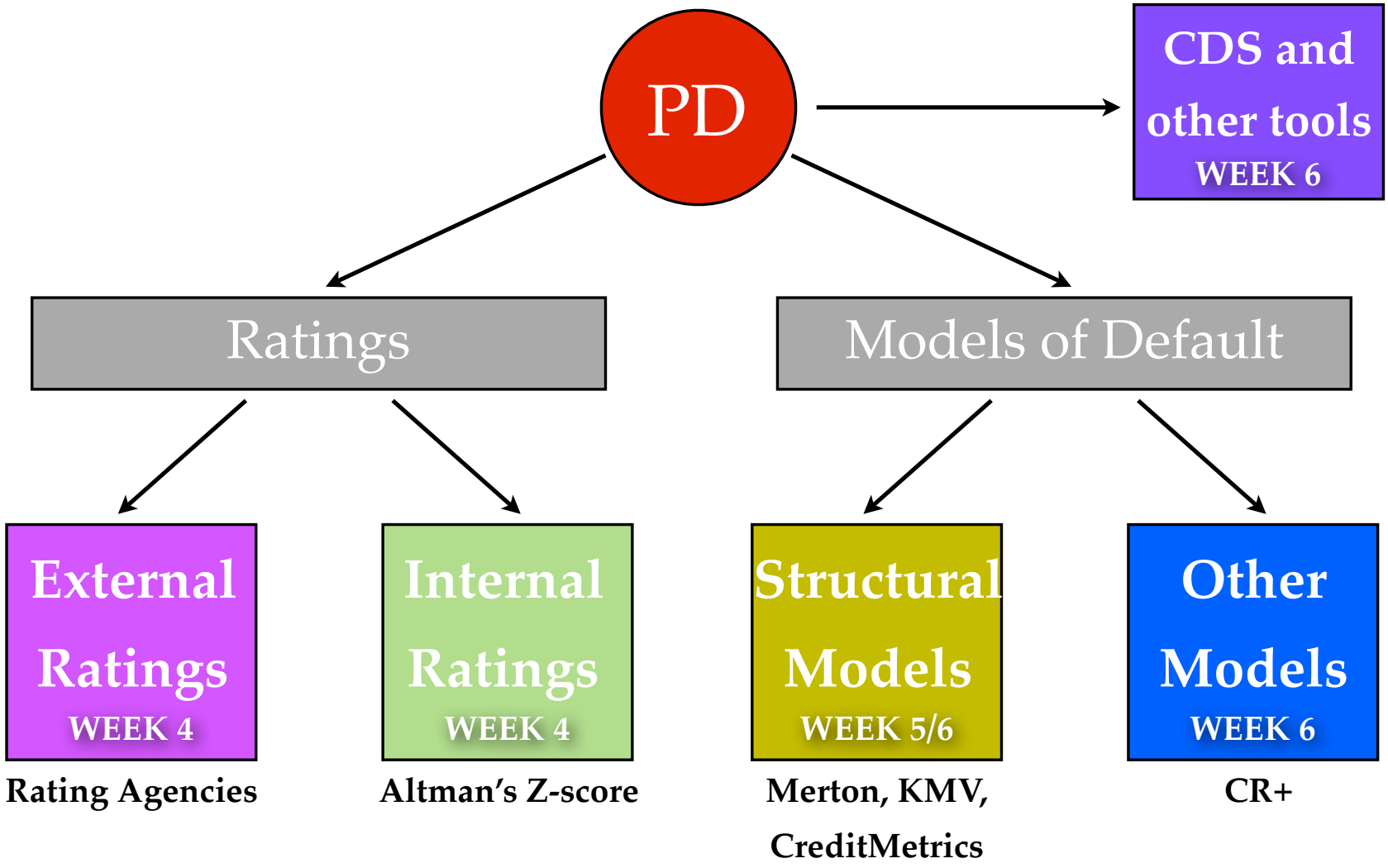
An Overview


PD
CDS and other tools
WEEK 6
Ratings
Models of Default
External Ratings
WEEK 4
Internal Ratings
WEEK 4
Structural Models
WEEK 5/6
Other Models
WEEK 6
Rating Agencies
Altman's Z-score
Merton, KMV, CreditMetrics
CR+