Arturo Cifuentes
Principales publicaciones

[1] FINANCE

BOOKS

BOOK CHAPTERS


MONOGRAPHS & PRESS ARTICLES
A. Cifuentes, Time to start rating the full influence of bond graders, Financial Times, July 28, 2009.


A. Cifuentes, Regulacion y Crisis (in Spanish), CAPITAL, March 20/ April 2, 2009.

A. Cifuentes, PR Crisis is Taking Heavy Toll on Credit Derivatives, Financial Times, November 12, 9, 2008.

A. Cifuentes, How to Avoid a Ratings Fiasco: Just Say NO to Black Boxes, Financial Times, July 9, 2008.

A. Cifuentes, Beautiful but Flawed, Letters to the Editor, Financial Times, April 18, 2008.

A. Cifuentes, Credit Crisis Lurches from Bad Numbers to Bad Writing, Financial Times, March 11, 2008.

A. Cifuentes, La Crisis mas Severa que Vamos a Ver y Vivir [in Spanish], interview with Capital, February, 2008.

A. Cifuentes, Weak Basel II May Not Be Enough to Calm Credit Fears, Financial Times, December 18, 2007.


A. Cifuentes and G. Katsaros, CDOs and Their Ratings: Chronicle of a Foretold Disaster, Total Securitization, June 4, 2007, pp 11-12.


A. Cifuentes et al., The Double Binomial Method and Its Application to a Special Case of CBO Structures, Moody’s Investors Service, Special Report, March, 1998.


A. Cifuentes et al., The Binomial Expansion Method Applied To CBO/CLO Analysis, Moody’s Investors Service, Special Report, December, 1996.


CONFERENCE PRESENTATIONS & INVITED TALKS


The Subprime Crisis: Key Issues and Pending Problems, invited talk, Chilean Central Bank, Santiago, Chile, April, 2009.

La Crisis Subprime: Dinamica de un Desastre Anunciado, invited talk, Universidad Adolfo Ibanez, Santiago, Chile, April, 2009.


Debating the Future of the CDO, (with Zachary Rosenbaum), presentation made at NERA’s Subprime and The Credit Crisis Conference, New York, February, 2008.
CDOs: Alchemy or Science, (with Zachary Rosenbaum), presentation made at the Hedge Fund Due Diligence Conference, New York, October, 2007.


To Measure is to Understand: Can the Rating Agencies Measure? Do They Understand? invited talk, Euromoney CDO Conference, Amsterdam, September, 2006. (Also presented in a slightly modified fashion at the Terrapinn CDO conference, New York, March, 2007.)

The Role of the Manager in a CDO Transaction, invited talk at CDO Summit Asia 2006, Taipei, Taiwan, May, 2006.

Collateralized Debt Obligations for Bank Examiners, one day seminar, United States Treasury, Office of the Comptroller of the Currency, Washington D.C., April, 2006.


Three Controversial Thoughts and One Wild Idea, invited talk delivered at the IMN CDOs/ Credit Derivatives Conference, Venice, Italy, September, 2005.


Understanding CDOs, CDO Summit (conference organized by The Institute of International Research), New York, June, 2005.

Credit Derivatives: Concepts & Applications, one-day seminar for senior managers and risk professionals, Banco de Credito e Inversiones (BCI), Santiago, Chile, June, 2005.

Introduction to Collateralized Debt Obligations (CDOs), one day seminar given at the request of the United States Treasury, Office of the Comptroller of the Currency, Washington D.C., June, 2005.


Earthquakes, Defaults and CDOs: Managing the Unpredictable, IMN CDO Conference, Amsterdam, September, 2003.


Credit Risk Management: An Overview, Class taught at the XXII Systems Engineering Conference, University of Chile, Industrial Engineering Department, Santiago, Chile, July 13-16, 1999.


Latin American Outlook for the CBO/CLO Market, Asset Securitization in Latin America Conference, Sao Paulo, Brazil, November, 1998.

The Role of the Rating Agencies in the Development of the Credit-Derivatives Market, Credit-Derivatives Conference, Sao Paulo, Brazil, October, 1998.


Evaluating New Asset Classes in the Application of CBOs, CLOs and Credit-Linked Notes, RISK Conference on CBOs, CLOs and Credit-Linked Notes, New York, May, 1998.


Synthetic Asset CBOs, Asset Backed Conference, Bermuda, September, 1997.

**REFFERED PAPERS IN ACADEMIC JOURNALS**

A. Cifuentes and G. Katsaros, *The One-Factor Gaussian Copula Applied To CDOs: Just Say NO (Or, If You See A Correlation Smile She Is Laughing At Your Results)*, Journal of Structured Finance, Fall 2007, Vol 13, Number 3, pp 60-71.

**[2] APPLIED MECHANICS & NUMERICAL METHODS**

**BOOKS**


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**REFFERED PAPERS IN ACADEMIC JOURNALS**


**Refereed Conference Presentations**


PUBLICACIONES DIGITALES

A. Cifuentes and G. Katsaros, *The One-Factor Gaussian Copula Applied To CDOs: Just Say NO (Or, If You See A Correlation Smile She Is Laughing At Your Results)*, Journal of Structured Finance, Fall 2007, Vol 13, Number 3, pp 60-7.