

1. Record Nr.	UNINA9910139619903321
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Titolo	The handbook of convertible bonds [[electronic resource] ] : pricing, strategies and risk management / / Jan De Spiegeleer and Wim Schoutens ; [foreword by Philippe Jabre]
Pubbl/distr/stampa	Chichester, U.K., : Wiley, 2011
ISBN	1-118-37469-X 1-283-17542-8 9786613175427 0-470-98019-2
Descrizione fisica	1 online resource (398 p.)
Collana	Wiley finance series
Altri autori (Persone)	SchoutensWim JabrePhilippe
Disciplina	332.63/23 332.6323
Soggetti	Convertible bonds Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	pt. 1. The convertibles market -- pt. 2. Pricing -- pt. 3. Risk management and strategies.
Sommario/riassunto	This is a complete guide to the pricing and risk management of convertible bond portfolios. Convertible bonds can be complex because they have both equity and debt like features and new market entrants will usually find that they have either a knowledge of fixed income mathematics or of equity derivatives and therefore have no idea how to incorporate credit and equity together into their existing pricing tools. Part I of the book covers the impact that the 2008 credit crunch has had on the markets, it then shows how to build up a convertible bond and introduces the reader to the traditional