Record Nr. UNINA9910140753803321 Autore Fabozzi Frank J Titolo Introduction to fixed income analytics [[electronic resource]]: relative value analysis, risk measures, and valuation // Frank J. Fabozzi, Steven V. Mann Pubbl/distr/stampa Hoboken, N.J., : Wiley, 2010 **ISBN** 1-282-81711-6 9786612817113 0-470-92209-5 1-118-26664-1 0-470-92207-9 Edizione [2nd ed.] Descrizione fisica 1 online resource (499 p.) Frank J. Fabozzi series;; 191 Collana Altri autori (Persone) MannSteven V Disciplina 332.63/2 Soggetti Fixed-income securities Fixed-income securities - Mathematics Rate of return Risk management Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Includes index. Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Introduction to Fixed Income Analytics: Relative Value Analysis, Risk Measures, and Valuation, Second Edition; Contents; Preface; About the Authors; Chapter 1: Time Value of Money; Chapter 2: Yield Curve Analysis; Chapter 3: Day Count Conventions and Accrued Interest; Chapter 4: Valuation of Option-Free Bonds; Chapter 5: Yield Measures; Chapter 6: Analysis of Floating Rate Securities; Chapter 7: Valuation of Bonds with Embedded Options; Chapter 8: Cash Flow for Mortgage-Backed Securities and Amortizing Asset-Backed Securities Chapter 9: Valuation of Mortgage-Backed and Asset-Backed SecuritiesChapter 10: Analysis of Convertible Bonds; Chapter 11: Total Return; Chapter 12: Measuring Interest Rate Risk; Chapter 13: Valueat-Risk Measure and Extensions: Chapter 14: Analysis of Inflation-Protected Bonds; Chapter 15: The Tools of Relative Value Analysis; Chapter 16: Analysis of Interest Rate Swaps; Chapter 17: Estimating

Yield Volatility; Index

Sommario/riassunto

A comprehensive introduction to the key concepts of fixed income analytics. The First Edition of Introduction to Fixed Income Analytics skillfully covered the fundamentals of this discipline and was the first book to feature Bloomberg screens in examples and illustrations. Since publication over eight years ago, the markets have experienced cathartic change. That's why authors Frank Fabozzi and Steven Mann have returned with a fully updated Second Edition. This reliable resource reflects current economic conditions, and offers additional chapters on relative valu