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Autore	Cataleta, Maria Stefania
Titolo	Il Tribunale speciale per il Libano / Maria Stefania Cataleta ; presentazione di Wehbé Joseph Ayach ; prefazione di Umberto Leanza ; postfazione di Rosita Di Peri ; traduzione di Cristiana Cavagna
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Collana	Studi e documenti di diritto internazionale e comunitario ; 67
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Titolo	Advanced bond portfolio management [[electronic resource]] : best practices in modeling and strategies / / Frank J. Fabozzi, Lionel Martellini, Philippe Priaulet, editors
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2006
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Collana	Frank J. Fabozzi series
Altri autori (Persone)	FabozziFrank J MartelliniLionel PriauletPhilippe
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Nota di contenuto	Advanced Bond Portfolio Management: Best Practices in Modeling and Strategies; Contents; Preface; About the Editors; Contributing Authors; Part One: Background; Chapter 1: Overview of Fixed Income Portfolio Management; FIXED INCOME INVESTMENT STRATEGIES; EX POST PORTFOLIO EVALUATION ANALYSIS; CONCLUSION; APPENDIX; Chapter 2: Liquidity, Trading, and Trading Costs; LIQUIDITY AND TRADING COSTS; CORPORATE BOND SWAPS; CONCLUSION; Chapter 3: Portfolio Strategies for Outperforming a Benchmark; SELECTING THE BENCHMARK INDEX; CREATING A CUSTOM INDEX; BEATING THE BENCHMARK INDEX; CONCLUSION Part Two: Benchmark Selection and Risk BudgetingChapter 4: The Active Decisions in the Selection of Passive Management and Performance Bogeys; ACTIVE BOND MANAGEMENT; PERFORMANCE CHARACTERISTICS OF CALLABLE AND NONCALLABLE BONDS; FIXED

INCOME INDICES; COMPARISON OF COMPOSITION AND PERFORMANCE OF THE LBGC AND LBAG OVER TIME; FIXED INCOME INDEX SELECTION; THE EXLUSION OF TREASURY INFLATION PROTECTED SECURITIES; THE IMPORTANCE OF CHANGES IN THE SHAPE OF YIELD CURVE; INDEX CONSCIOUSNESS; SOME IMPORTANT MISCELLANEOUS COMMENTS ABOUT INDEXES; CONCLUSION; Chapter 5: Liability-Based Benchmarks
USEFULNESS OF LIABILITY-BASED BENCHMARKSTYPES OF LIABILITY-BASED BENCHMARKS; BUILDING A LIABILITY-BASED PORTFOLIO BENCHMARK; EXAMPLE: CREATING COMPOSITE AND PORTFOLIO BENCHMARKS; CONCLUSION; Chapter 6: Risk Budgeting for Fixed Income Portfolios; BENCHMARKS AND RISK; SOURCES OF RISK; NORMAL PORTFOLIOS AND STYLE ANALYSIS; OPTIMAL RISK BUDGETING; SUMMARY; Part Three: Fixed Income Modeling; Chapter 7: Understanding the Building Blocks for OAS Models; IS IT EQUILIBRIUM OR AN ARBITRAGE MODEL?; WHICH IS THE RIGHT MODEL OF THE INTEREST RATE PROCESS?
TERM STRUCTURE MODELS: WHICH IS THE RIGHT APPROACH FOR OAS? IS THERE A RIGHT WAY TO MODEL PREPAYMENTS?; CONCLUSION; APPENDIX: VARIANCE-REDUCTION TECHNIQUES; Chapter 8: Fixed Income Risk Modeling; MODELING FRAMEWORK; INTEREST RATE RISK; SPREAD RISK- THE CONVENTIONAL APPROACH; DETAILED CREDIT SPREAD FACTORS; EMPIRICAL CREDIT RISK; IMPLIED PREPAYMENT RISK; IMPLIED VOLATILITY RISK; SPECIFIC RISK; CURRENCY RISK; GLOBAL MODEL INTEGRATION; THE MODEL IN ACTION; SUMMARY; Chapter 9: Multifactor Risk Models and Their Applications*; QUANTIFYING RISK; PORTFOLIO MANAGEMENT WITH THE RISK MODEL
WHY A MULTIFACTOR MODEL?THE RISK REPORT; RISK MODEL APPLICATIONS; SUMMARY; Part Four: Interest Rate Risk Management; Chapter 10: Measuring Plausibility of Hypothetical Interest Rate Shocks; PROBABILISTIC DISTRIBUTION OF HYPOTHETICAL INTEREST RATE SHOCKS; SHAPE PLAUSIBILITY; FIRST PRINCIPAL COMPONENT AND THE TERM STRUCTURE OF VOLATILITY; CONCLUSION; Chapter 11: Hedging Interest Rate Risk with Term Structure Factor Models; DEFINING INTEREST RATE RISK(S); HEDGING WITH DURATION; RELAXING THE ASSUMPTION OF A SMALL SHIFT; RELAXING THE ASSUMPTION OF A PARALLEL SHIFT
COMPARATIVE ANALYSIS OF VARIOUS HEDGING TECHNIQUES

Sommario/riassunto

In order to effectively employ portfolio strategies that can control interest rate risk and/or enhance returns, you must understand the forces that drive bond markets, as well as the valuation and risk management practices of these complex securities. In Advanced Bond Portfolio Management, Frank Fabozzi, Lionel Martellini, and Philippe Priaulet have brought together more than thirty experienced bond market professionals to help you do just that. Divided into six comprehensive parts, Advanced Bond Portfolio Management will guide you through the state-of-the-art tec

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