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	Nota di contenuto	Strategic Asset Allocation in Fixed-Income Markets; Contents; List of Figures; Preface and Disclaimer; Acknowledgements; 1 Introduction; 1.1 Strategic asset allocation; 1.2 Outline of the book; 2 Essential Elements of MATLAB; 2.1 Introduction; 2.2 Getting started; 2.3 Introductory matrix algebra; 2.4 Organising data; 2.5 Creating functions; 2.6 Linear regression; 2.7 Some estimation examples; 2.8 A brief introduction to simulations; 3 Fixed-Income Preliminaries; 3.1 Introduction; 3.2 Spot rates and yields; 3.3 Forward rates; 3.4 Bond pricing functions; 4 Risk and Return Measures 4.1 Introduction4.2 Risk measures; 4.3 Fixed-income returns; 5 Term Structure Models; 5.1 Introduction; 5.2 Not necessarily arbitrage-free models; 5.3 Arbitrage-free models; 6 Asset Allocation; 6.1 Introduction; 6.2 Efficient portfolios; 6.3 Diversification; 6.4 The minimum variance portfolio; 6.5 Asset weight constraints; 6.6 The Capital Asset Pricing Model; 7 Statistical Tools; 7.1 Introduction; 7.2 Vector autoregression; 7.3 Regime-switching models; 7.4 Yield curve

Sommario/riassunto	Matlab is used within nearly all investment banks and is a requirement in most quant job ads. There is no other book written for finance practitioners that covers thisEnables readers to implement financial and econometric models in MatlabAll central concepts and theories are illustrated by Matlab implementations which are accompanied by detailed descriptions of the programming steps neededAll concepts and techniques are introduced from a basic levelChapter 1 introduces Matlab and matrix algebra, it serves to make the reader familiar with the use and basic capabilities i