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| Autore | Bolder David Jamieson |
| Titolo | Fixed-Income Portfolio Analytics [[electronic resource]] : A Practical Guide to Implementing, Monitoring and Understanding Fixed-Income Portfolios // by David Jamieson Bolder |
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| Edizione | [1st ed. 2015.] |
| Descrizione fisica | 1 online resource (559 p.) |
| Disciplina | 330 332.041 519 650 657.8333 658.152 |
| Soggetti | Finance Economics, Mathematical Personal finance Pension plans Management Finance, general Quantitative Finance Personal Finance/Wealth Management/Pension Planning |
| 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 indexes. |
| Nota di contenuto | What Is Portfolio Analytics?- From Risk Factors to Returns: Computing Exposures -- A Useful Approximation -- Extending Our Framework -- The Yield Curve: Fitting Yield Curves -- Modelling Yield Curves -- Performance: Basic Performance Attribution -- Advanced Performance Attribution -- Traditional Performance Attribution -- Risk: Introducing Risk -- Portfolio Risk -- Exploring Uncertainty in Risk Measurement -- Risk and Performance: Combining Risk and Return -- The Ex-Post World -- Appendix: Some Mathematical Background -- A Few Thoughts |

on Optimization -- Index.

Sommario/riassunto

The book offers a detailed, robust, and consistent framework for the joint consideration of portfolio exposure, risk, and performance across a wide range of underlying fixed-income instruments and risk factors. Through extensive use of practical examples, the author also highlights the necessary technical tools and the common pitfalls that arise when working in this area. Finally, the book discusses tools for testing the reasonableness of the key analytics to help build and maintain confidence for using these techniques in day-to-day decision making. This will be of keen interest to risk managers, analysts and asset managers responsible for fixed-income portfolios.
