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	Autore	Bolder David Jamieson
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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. .