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Titolo	New Methods in Fixed Income Modeling : Fixed Income Modeling // edited by Mehdi Mili, Reyes Samaniego Medina, Filippo di Pietro
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018
ISBN	3-319-95285-4
Edizione	[1st ed. 2018.]
Descrizione fisica	1 online resource (XII, 297 p. 42 illus.)
Collana	Contributions to Management Science, , 1431-1941
Disciplina	658.155
Soggetti	Risk management Business enterprises—Finance Investment banking Securities Financial engineering Economics, Mathematical Risk Management Business Finance Investments and Securities Financial Engineering Quantitative Finance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Term Structure, Market Expectations of the Short Rate, and Expected Inflation -- A New Approach to CIR Short Term Rates Modelling -- The Heath-Jarrow-Morton Model with Regime Shifts and Jumps Priced -- Explicit computation of the post-crisis spot LIBOR in a jump-diffusion framework -- An Overview of Post-Crisis Term Structure Models -- A comparison of estimation techniques for the covariance matrix in a fixed-income framework -- The term structure under non-linearity assumptions: New methods in time series -- Affine type analysis for BESQ and CIR processes with applications to Mathematical Finance.
Sommario/riassunto	This book presents new approaches to fixed income modeling and portfolio management techniques. Taking into account the latest

mathematical and econometric developments in finance, it analyzes the hedging securities and structured instruments that are offered by banks, since recent research in the field of fixed incomes and financial markets has raised awareness for changes in market risk management strategies. The book offers a valuable resource for all researchers and practitioners interested in the theory behind fixed income instruments, and in their applications in financial portfolio management.
