

1. Record Nr.	UNINA9910815190303321
Autore	Choudhry Moorad
Titolo	Analysing and interpreting the yield curve // Moorad Choudhry
Pubbl/distr/stampa	Singapore, : Wiley, c2004
ISBN	1-118-17710-X 1-283-40143-6 9786613401434 1-118-17712-6
Edizione	[1st ed.]
Descrizione fisica	1 online resource (375 p.)
Collana	Wiley finance
Disciplina	332.63/23
Soggetti	Bonds - Valuation - Econometric models
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 index.
Nota di contenuto	pt. 1. Introduction to bond yield and the yield curve -- pt. 2. Yield curve modeling -- pt. 3. Fitting the yield curve -- pt. 4. The yield curve and relative-value trading.
Sommario/riassunto	The yield curve is the defining indicator of the global debt capital markets, and an understanding of it is vital to the smooth running of the economy as a whole. All participants in the market, be they issuers of capital, investors or banking intermediaries, will have a need to estimate, interpret and understand the yield curve. Fund managers that accurately predict the shape and direction of the curve will consistently outperform those that do not. This groundbreaking new book offers: An intuitive account of a very important technical subject, cutting through the mathematics