

1. Record Nr.	UNINA9910831187503321
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Titolo	Strategic asset allocation in fixed-income markets [[electronic resource]] : a MATLAB-based user's guide / / Ken Nyholm
Pubbl/distr/stampa	Hoboken, NJ ; ; Chichester, West Sussex, : Wiley, c2008
ISBN	1-119-20704-5 1-281-93955-2 9786611939557 0-470-72107-3
Descrizione fisica	1 online resource (187 p.)
Collana	The Wiley Finance Series
Disciplina	332.60113 332.63/2044 332.632044
Soggetti	Asset allocation - Mathematical models Asset-liability management - Mathematical 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	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 Introduction 4.2 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 models in state-space form; 7.5 Importance sampling; 8 Building

Graphical User Interfaces; 8.1 Introduction

8.2 The 'guide' development environment8.3 Creating a simple GUI; 9

Useful Formulae and Expressions; 9.1 Introduction; 9.2 Matrix operations; 9.3 Decompositions; 9.4 Basic rules; 9.5 Distributions; 9.6 Functions; 9.7 Taylor series approximation; 9.8 Interest rates, returns and portfolio statistics; Bibliography; Index

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 this. Enables readers to implement financial and econometric models in Matlab. All central concepts and theories are illustrated by Matlab implementations which are accompanied by detailed descriptions of the programming steps needed. All concepts and techniques are introduced from a basic level. Chapter 1 introduces Matlab and matrix algebra, it serves to make the reader familiar with the use and basic capabilities i