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Nota di contenuto	Interest rate risk modeling : an overview -- Bond price, duration, and convexity -- Estimation of the term structure of interest rates -- M-absolute and M-square risk measures -- Duration vector models -- Hedging with interest-rate futures -- Hedging with bond options: a general gaussian framework -- Hedging with interest-rate swaps and options: -- Key rate durations with var analysis -- Principal component model with var analysis -- Duration models for default-prone securities.
Sommario/riassunto	The definitive guide to fixed income valuation and risk analysis The Trilogy in Fixed Income Valuation and Risk Analysis comprehensively covers the most definitive work on interest rate risk, term structure analysis, and credit risk. The first book on interest rate risk modeling examines virtually every well-known IRR model used for pricing and risk analysis of various fixed income securities and their derivatives. The companion CD-ROM contain numerous formulas and programming tools that allow readers to better model risk and value fixed income

securities. This comprehensive resource provide