Record Nr. UNINA9910974891503321 Autore La Grandville Olivier de **Titolo** Bond pricing and portfolio analysis: protecting investors in the long run / / Olivier de la Grandville Cambridge, Mass., : MIT Press, 2001 Pubbl/distr/stampa **ISBN** 9786612097225 9781282097223 1282097229 9780262274241 0262274248 9781423746799 1423746791 Edizione [1st ed.] Descrizione fisica xvii, 455 p.: ill Disciplina 332.63/23 Soggetti **Bonds - Prices** Interest rates Investment analysis Portfolio management Inglese Lingua di pubblicazione **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Title from title screen. Nota di bibliografia Includes bibliographical references (p. 441-446) and index. Nota di contenuto Intro -- INTRODUCTION -- 1 A FIRST VISIT TO INTEREST RATES AND BONDS -- 2 AN ARBITRAGE-ENFORCED VALUATION OF BONDS -- 3 THE VARIOUS CONCEPTS OF RATES OF RETURN ON BONDS: YIELD TO MATURITY AND HORIZON RATE OF RETURN -- 4 DURATION: DEFINITION, MAIN PROPERTIES, AND USES -- 5 DURATION AT WORK: THE RELATIVE BIAS IN THE T-BOND FUTURES CONVERSION FACTOR --6 IMMUNIZATION: A FIRST APPROACH -- 7 CONVEXITY: DEFINITION, MAIN PROPERTIES. AND USES -- 8 THE IMPORTANCE OF CONVEXITY IN

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