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Titolo	Attachment & human development
Pubbl/distr/stampa	[London], : Routledge, 1999-
ISSN	1469-2988
Descrizione fisica	1 online resource
Disciplina	155.4
Soggetti	Attachment behavior Developmental psychology Human Development Family Relations Object Attachment Parent-Child Relations Periodicals.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Periodico
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Autore	Smith Donald J. <1947->
Titolo	Bond math : the theory behind the formulas / / Donald J. Smith
Pubbl/distr/stampa	Hoboken, N.J., : Wiley, c2011
ISBN	9786613175243 9781118103166 1118103165 9781283175241 128317524X 9781118268001 1118268008 9780470879214 0470879211
Edizione	[1st edition]
Descrizione fisica	1 online resource (290 p.)
Collana	Wiley finance series
Disciplina	332.63/2301519 332.632301519
Soggetti	Bonds - Mathematical models Interest rates - Mathematical models Zero coupon securities
Lingua di pubblicazione	Inglese
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Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	BOND MATH; Contents; Preface; CHAPTER 1 MoneyMarket Interest Rates; Interest Rates in Textbook Theory; Money Market Add-on Rates; Money Market Discount Rates; Two Cash Flows, Many Money Market Rates; A History Lesson on Money Market Certificates; Periodicity Conversions; Treasury Bill Auction Results; The Future: Hourly Interest Rates?; Conclusion; CHAPTER 2 Zero-Coupon Bonds; The Story of TIGRS, CATS, LIONS, and STRIPS; Yields to Maturity on Zero-Coupon Bonds; Horizon Yields and Holding-Period Rates of Return; Changes in Bond Prices and Yields Credit Spreads and the Implied Probability of DefaultConclusion; CHAPTER 3 Prices and Yields on Coupon Bonds; Market Demand and Supply; Bond Prices and Yields to Maturity in a World of No Arbitrage;

Some Other Yield Statistics; Horizon Yields; Some Uses of Yield-to-Maturity Statistics; Implied Probability of Default on Coupon Bonds; Bond Pricing between Coupon Dates; A Real Corporate Bond; Conclusion; CHAPTER 4 Bond Taxation; Basic Bond Taxation; Market Discount Bonds; A Real Market Discount Corporate Bond; Premium Bonds; Original Issue Discount Bonds; Municipal Bonds; Conclusion CHAPTER 5 Yield CurvesAn Intuitive Forward Curve; Classic Theories of the Term Structure of Interest Rates; Accurate Implied Forward Rates; Money Market Implied Forward Rates; Calculating and Using Implied Spot (Zero-Coupon) Rates; More Applications for the Implied Spot and Forward Curves; Conclusion; CHAPTER 6 Duration and Convexity; Yield Duration and Convexity Relationships; Yield Duration; The Relationship between Yield Duration and Maturity; Yield Convexity; Bloomberg Yield Duration and Convexity; Curve Duration and Convexity; Conclusion; CHAPTER 7 Floaters and Linkers
Floating-Rate Notes in GeneralA Simple Floater Valuation Model; An Actual Floater; Inflation-Indexed Bonds: C-Linkers and P-Linkers; Linker Taxation; Linker Duration; Conclusion; CHAPTER 8 Interest Rate Swaps; Pricing an Interest Rate Swap; Interest Rate Forwards and Futures; Inferring the Forward Curve; Valuing an Interest Rate Swap; Interest Rate Swap Duration and Convexity; Conclusion; CHAPTER 9 Bond Portfolios; Bond Portfolio Statistics in Theory; Bond Portfolio Statistics in Practice; A Real Bond Portfolio; Thoughts on Bond Portfolio Statistics; Conclusion; CHAPTER 10 Bond Strategies
Acting on a Rate ViewAn Interest Rate Swap Overlay Strategy; Classic Immunization Theory; Immunization Implementation Issues; Liability-Driven Investing; Closing Thoughts: Target-Duration Bond Funds; Technical Appendix; Acronyms; Bibliographic Notes; About the Author; Acknowledgments; Index

Sommario/riassunto

A guide to the theory behind bond math formulas Bond Math explores the ideas and assumptions behind commonly used statistics on risk and return for individual bonds and on fixed income portfolios. But this book is much more than a series of formulas and calculations; the emphasis is on how to think about and use bond math. Author Donald J. Smith, a professor at Boston University and an experienced executive trainer, covers in detail money market rates, periodicity conversions, bond yields to maturity and horizon yields, the implied probability of default, after-tax rates of r