

1. Record Nr.	UNISALENT0991003445059707536
Autore	Portalupi, Felicita
Titolo	Marco Cornelio Frontone / Felicita Portalupi
Pubbl/distr/stampa	Torino : Giappichelli, 1961
Descrizione fisica	138 p. ; 25 cm.
Collana	Pubblicazioni della Facoltà di Magistero / Università di Torino ; 18
Disciplina	876
Soggetti	Frontone, Marco Cornelio Letteratura latina
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA9910789731003321
Autore	Choudhry Moorad
Titolo	Analysing and interpreting the yield curve [[electronic resource] / / Moorad Choudhry
Pubbl/distr/stampa	Singapore, : Wiley, c2004
ISBN	1-118-17710-X 1-283-40143-6 9786613401434 1-118-17712-6
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