

Advanced Fixed Income Valuation Tools

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Advanced Fixed Income Valuation Tools

Adv - New York University

Advanced Fixed Income Analytics 1-4 3 Sp ot Rates and Other De nitions The disc ount factor b n t is the price of an n p erio d zero: the v alue at t of one dollar pa y able n p erio ds in the future The sp ot r ate y n t is related to the discoun t factor b b n t = e ny n t y n t = n 1 log b (This is based on con tin uous comp ounding, an

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Bac kus&Zin/B40317633/Spring 1999 Adv anced Fixed Income Analytics for Professionals Leonard N Stern Sc ho ol of Business April 21, 1999 What Is This Course Ab out?

FIXED INCOME PORTFOLIO ANALYSIS - FactSet

FIXED INCOME PORTFOLIO ANALYSIS Understand the characteristics, exposure, performance, attribution, and risk of a global fixed income portfolio with FactSet's flexible, industry-leading solution for portfolio analysis

The Pricing and Hedging of Mortgage-Backed Securities: A ...

Multifactor Interest Rate Environment: A Multivariate Density Estimation Approach," Review of Financial Studies (Summer 1997, Vol 10, No 2 pp 405-446) Chapter 9 in "Advanced Fixed-Income Valuation Tools", John Wiley, 2000

Fixed Income Securities - Hebrew University of Jerusalem

It especially develops tools for valuing and modeling risk rather than through advanced mathematics Never-the-less, the course is quantitative and it requires good background in finance and statistical analysis as well as adequate analytical skills 2 Fixed Income Securities Bond Funds The securities that funds hold vary in terms of:

Fixed Income Analysis Workbook

FIXED INCOME ANALYSIS Second Edition Frank J Fabozzi, PhD, CFA, CPA 1Fixed-incomesecurities IFabozzi, FrankJFixedincomeanalysisfor Introduction to the Valuation of Debt Securities 97 I Introduction 97 II General Principles of Valuation 97 ...

Master in Advanced Finance Course Description - IE

Fixed Income Fundamentals (INV) This course is a practical approach of how bonds are traded in the financial markets and the key determinants of their performance and valuation Mandatory Classes Valuation and Equity Research (INV) The equity research course will explain the foundations of the sell side process within the

24-hour course CORPORATE FINANCE AND ASSET VALUATION

course will start with the valuation of projects, financial assets and the firm globally A second part will be devoted to financing and the operations related to it: the sources of financing, the composition of the capital structure, advanced notions of fixed income, to then move to the assessment of

Financial Analysis Techniques

of a company (its income and cash flows) as well as its current financial condition (assets, liabilities, and owners' equity), such statements do not necessarily provide all the information useful for analysis nor do they forecast future results The financial analyst must be capable of using financial statements in conjunction with other

The Practitioner's Guide to Riding the Curve

Fixed Income Strategy The Practitioner's Guide to Riding the Curve Tamara Mast Henderson iii WU066-Henderson-FM WU066-Henderson September 2, 2003 18:30 Char Count= 0 PART I BASIC TOOLS FOR ESTABLISHING A FIXED INCOME STRATEGY 1 1 Fixed income basics 3 11 Pricing a bond 3 12 Market risk: The price-yield relationship 5

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Advanced Fixed Income Valuation Tools, w/ N Jegadeesh, Editors, John Wiley & Sons, 2000 "Do Bondholders Lose from Junk-Bond Covenant Changes?" w/ M Kahan, The Journal of Business, October 1993 Lead Article and Winner of the Merton Miller Award

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Fixed Income Securities: Tools for Today's Markets, Third Edition, John Wiley & Sons, forthcoming, 2011 Second edition published in 2002 and translated into Japanese First edition published in 1995 and translated into Japanese and Chinese Advanced Fixed Income Valuation Tools, w/ N Jegadeesh, Editors, John Wiley & Sons, 2000

FIN ANCE Students are limited to three business majors ...

FIN 327 Fixed Income Securities 3 Students will learn financial analysis and valuation, advanced regression techniques and programming approaches for data simulation techniques, and tools for effective risk management The 30 credit program requires 18 core credits Another 12 credits of electives are required, six of which must be in