

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 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 is related to the discoun t factor b_n $t = e^{-ny_n t} = n^{-1} \log b_n$ (This is based on con tin uous comp ounding, an

Bac kus&Zin/B40.3176.33/Spring 1999 anced Fixed Income ...

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?

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 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 ACCESS ROBUST FIXED INCOME AND INTEGRATE HOLDINGS, BENCHMARK, AND DERIVATIVES COVERAGE

Fixed Income Analysis Workbook

FIXED INCOME ANALYSIS Second Edition Frank J Fabozzi, PhD, CFA, CPA with contributions from Mark JP Anson, PhD, CFA, CPA, Esq Kenneth B Dunn, PhD Introduction to the Valuation of Debt Securities 97 I Introduction 97 II General Principles of Valuation 97 ...

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:

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

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

Robert F. Whitelaw c.v. - New York University

ROBERT F WHITELOW New York University, Stern School of Business 44 West 4th Street, Suite 9-190 interest rate modeling and the pricing and hedging of fixed income derivatives, (4) risk measurement and management , and (5) market efficiency Advanced Fixed-Income Valuation Tools, John Wiley & Sons, New York

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

Steven L. Heston Present Employment

Discrete-time Jump Processes and the Finite Difference Method," Advanced Fixed-Income Valuation Tools (edited by NJegadeesh and BTuckman), 2000 Scholarly (Refereed) Articles 1) "A Closed-Form Solution for Options with Stochastic Volatility, with Applications to Bond and Currency Options," Review of Financial Studies 6,

Financial Modeling & Valuation Analyst (FMVA) Program ...

Advanced Excel Formulas 28 Excel Dashboards & Data Visualization 29 tools, and techniques to master financial modeling, company valuation, discounted cash flow (DCF) analysis, merger models (M&A), This 2-part series will introduce you to the main ...

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

B8306 Capital Markets and Investments Professor Anton ...

capital markets and an introduction to advanced finance courses Topic Summary 3 classes: Financial Markets 5 classes: Fixed Income Securities

Capital Markets uses and builds upon the basic valuation tools developed in Corporate Finance, such as arbitrage, time value of money, understanding 7 Feb 12 FIXED INCOME - Forwards 16 PS 1 (A

Working papers - Boston College

Working papers "Financial Markets, Banks' Cost of Funding, and Firms' Decisions: Lessons from Two Crises" (With E Brancati and F Schiantarelli) "Economic Risk Premia in the Fixed Income Markets: The Intra-day Evidence" Advanced Fixed-Income Valuation Tools, Tuckman and ...

Bruce Tuckman 44 West 4th Street, 9-92; btuckman@stern.nyu

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

Degrees Appointments Published and Forthcoming Papers

Advanced Fixed-Income Valuation Tools, Tuckman and Jagadeesh eds Wiley (2000) 1 "Transaction Costs and Predictability: Some Utility Cost Calculations" (With A Lynch) Journal of Financial Economics 52 (1999), 47-78 "Interest Rate Targeting and the Dynamics of Short-Term Rates" (with ...

Financial Analysis and Quantitative Risk Management (M.S.)

Fixed Income -This course examines the features and trading behavior of global fixed income markets Topics include features of debt securities, bond valuation, interest rate risk immunization and foreign exchange Stochastic Calculus Finance -This course covers the mathematical foundations of stochastic calculus with financial applications

Certificate in Financial Management

Financial management Financial modeling Investment valuation Equity valuation Fixed income valuation Mergers and Acquisitions (M&As) Note Part of this course includes hands-on training using laptops, which will be made available by Meirc for the duration of the training Course Outline The scope of corporate financial management

Master of Quantitative Finance COURSE NUMBER: 22:839:611 ...

tools and will be able to see how practitioners use these tools in decision making Students are also addition, students are required to read several advanced journal articles This course is fundamental to students who are serious in pursuing a career directly relating to "Fixed-Income Securities: Valuation, Risk Management and