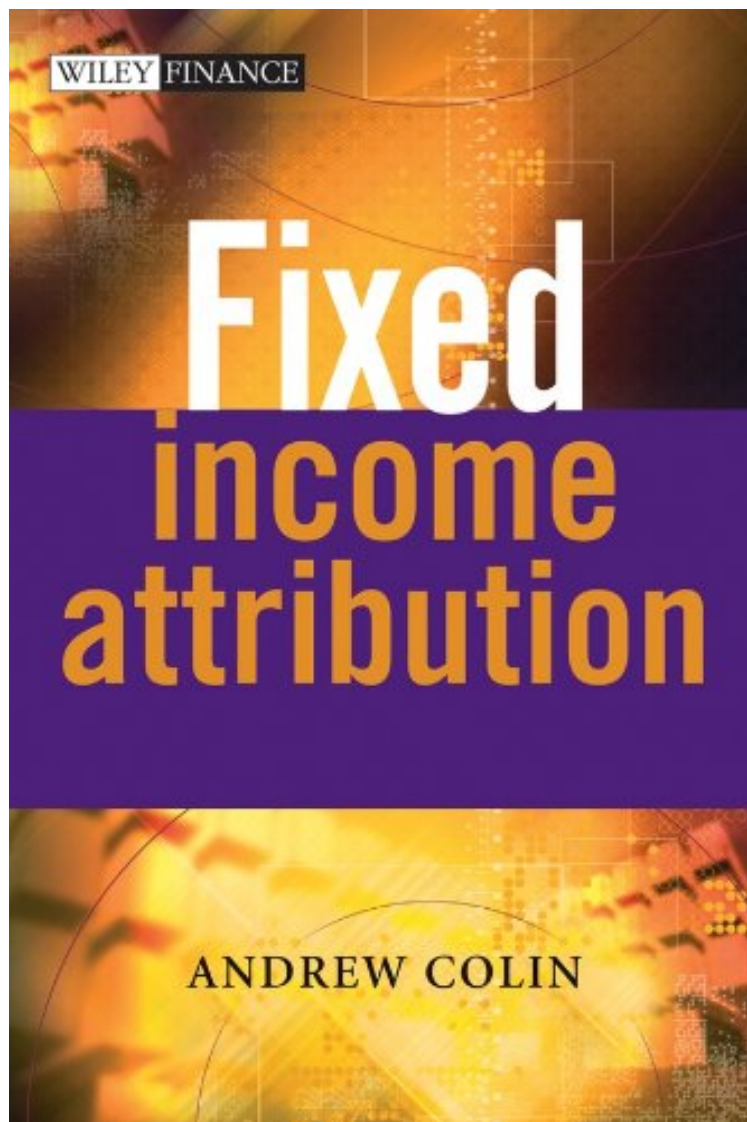


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Fixed Income Attribution (The Wiley Finance Series)

Andrew Colin

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Andrew Colin : Fixed Income Attribution (The Wiley Finance Series) before purchasing it in order to gage whether or not it would be worth my time, and all praised Fixed Income Attribution (The Wiley Finance Series):

Fixed income attribution is by its very nature a complex and mathematically demanding topic, and there is little information available on this area. Fixed Income Attribution has been written to fill this tremendous void. This comprehensive resource contains both theoretical and practical information about running and understanding fixed income attribution, including the mathematics of attribution, practical limitations, benchmarks, presentation tools, and

choosing and running an attribution system. Filled with insightful examples and expert advice, Fixed Income Attribution is the perfect source of information for those working in this complex environment.

From the Back Cover Until now, fixed income attribution has been seen as a complex and mathematically demanding topic. Despite its interest to the investment community, there has been little information available on the subject beyond the occasional research paper and internal interest-group publication. Fixed Income Attribution fills this gap, by showing how to break down the returns on a fixed income portfolio by source of investment risk, in a clear, accessible style. Fixed Income Attribution Explains for the first time the theory and practice of fixed income attribution in detail Shows how to reveal the effects of multiple investment decisions in fixed income portfolios, including yield return, term structure effects, credit and liquidity effects, and others Contains both theoretical and practical information about fixed income attribution, including the mathematics of attribution, yield curve modeling, practical limitations, benchmarks, presentation tools Includes all the information you need, gathered in one place "In this book Andrew has shown he has a fundamental grasp of the problems and pitfalls associated with fixed income attribution. He clearly presents a number of different approaches to a difficult problem and, quite rightly so in my opinion, does not set out to pretend that one method is any better or any worse than any other. More of a recipe book than a prescription: it is up to the reader to decide which is most appropriate to their needs. The style is easy to read, both with and without a detailed knowledge of maths. This book deserves to take pride of place as an attribution reference." — Dr Paul Dentskevich, Senior Quantitative Analyst, Threadneedle Asset Management Ltd. About the Author ANDREW COLIN is Fixed Income Research Director for the StatPro Group plc. He has previously worked or consulted for Citibank London, Zurich Investment Management, the Commonwealth Bank, Suncorp Metway, Chubb Security, Arthur Andersen, EDS, Alcatel and the Royal Australian Navy. Andrew is Adjunct Professor in the Faculty of Business at Queensland University of Technology, Brisbane, and holds a PhD in Mathematics from the University of St Andrews. His research interests include risk management and machine intelligence.