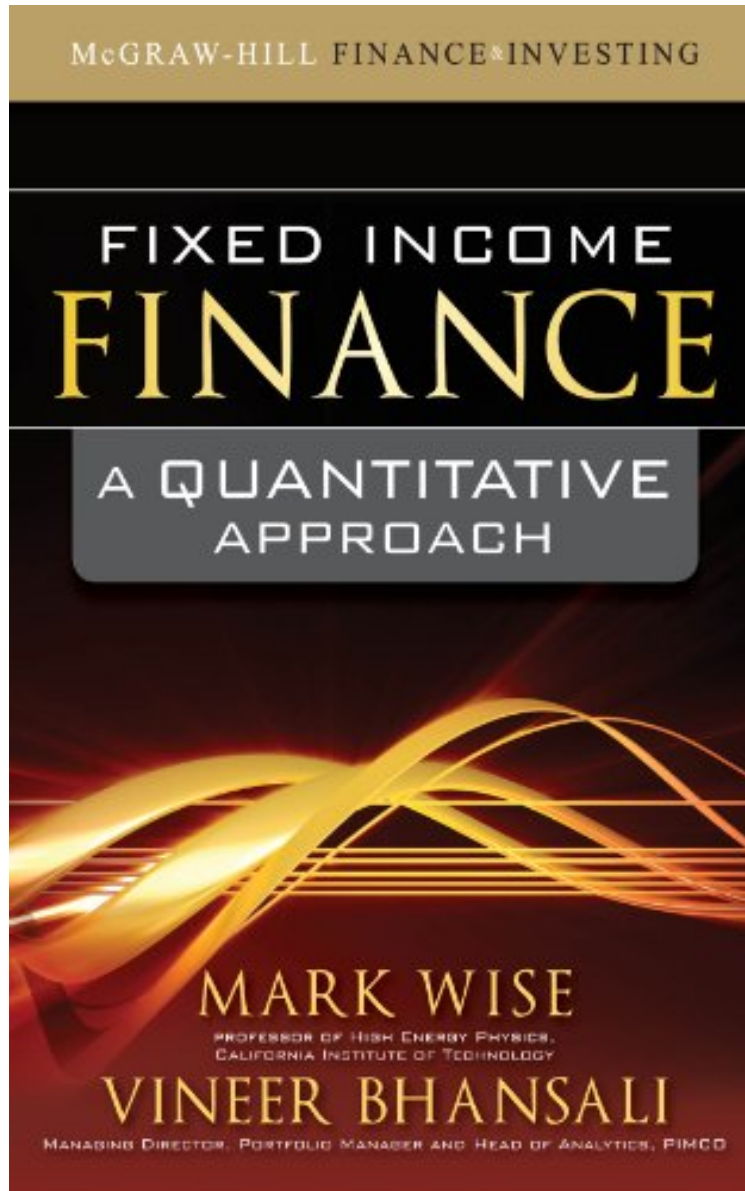


[Ebook pdf] Fixed Income Finance: A Quantitative Approach (McGraw-Hill Finance Investing)

## Fixed Income Finance: A Quantitative Approach (McGraw-Hill Finance Investing)

Mark Wise, Vineer Bhansali

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A complete guide for professionals with advanced mathematical skills but little or no financial knowledge . . . Yours' smart. Logical. Mathematically adept. One of those people who can make quick work of long, difficult equations. But when it comes to managing a financial portfolio and managing risk, you wonder if yours' missing out. Fixed Income Finance is the book for you. It's the perfect introduction to the concepts, formulas, applications, and methodology, all derived from first principles, that you need to succeed in the world of quantitative finance—with a special emphasis on fixed incomes. Written by two of the sharpest analytical minds in their fields, this instructive guide takes you through the basics of fixed income finance, including many new and original results, to help you understand: Treasury Bonds and the Yield Curve The Macroeconomics behind Term Structure Models Structural Models for Corporate Bonds and Portfolio Diversification Options Fixed Income Derivatives Numerical Techniques Filled with step-by-step equations, clear and concise concepts, and ready-to-use formulas, this essential workbook bridges the gap between basic beginners' primers and more advanced surveys to provide hands-on tools you can begin to use immediately. It's all you need to put your math skills to work—and make the money work for you. Brilliantly researched, impeccably detailed, and thoroughly comprehensive, Fixed Income Finance is applied mathematics at its best and most useful.

From the Back Cover If you have a talent for math, you've got a head start on building wealth . . . A hands-on user's guide to the world of quantitative finance, this much-needed book shows you how to apply your advanced mathematical skills to a vast array of financial opportunities available to those investing in fixed income. Written by two analytical experts, Fixed Income Finance shows you how to: Obtain a deep understanding of the risks and rewards of bonds Use tools of modern fixed income finance to creatively solve new problems Value bonds and their derivatives using rigorous foundations Properly manage the risk-reward tradeoffs in bond portfolios Build a toolkit that you can apply to other practical problems Filled with step-by-step derivations, many of them original and detailed calculations, and other applied mathematics not easily found in existing literature, Fixed Income Finance helps you manage the ups and downs, ins and outs, of quantitative finance quickly, easily, and profitably. About the Author Mark Wise is the John A. McCone Professor of High Energy Physics at the California Institute of Technology. He is the winner of the 2001 J.J. Sakurai Prize of the American Physical Society and a member of the American Academy of Arts and Sciences and National Academy of Sciences. He is also the coauthor of Heavy Quark Physics. Vineer Bhansali is an executive vice president, portfolio manager, firm-wide head of analytics for portfolio management, and a senior member of PIMC's portfolio management team. He is the author of Pricing and Managing Exotic and Hybrid Options and currently serves as an associate editor for the International Journal of Theoretical and Applied Finance.