

Advanced Bond Portfolio Management



[Advanced Bond Portfolio Management_下载链接1](#)

著者:Frank J. Fabozzi

出版者:Wiley

出版时间:2005-12-7

装帧:Hardcover

isbn:9780471678908

In order to effectively employ portfolio strategies that can control interest rate risk and/or enhance returns, you must understand the forces that drive bond markets, as well as the valuation and risk management practices of these complex securities. In Advanced Bond Portfolio Management, Frank Fabozzi, Lionel Martellini, and Philippe Priaulet have brought together more than thirty experienced bond market professionals to help you do just that. Divided into six comprehensive parts, Advanced Bond Portfolio Management will guide you through the state-of-the-art techniques used in the analysis of bonds and bond portfolio management. Topics covered include: General background information on fixed-income markets and bond portfolio strategies The design of a strategy benchmark Various aspects of fixed-income modeling that will provide key ingredients in the implementation of an efficient portfolio and risk management process Interest rate risk and credit risk management Risk factors involved in the management of an international bond portfolio Filled with in-depth insight and expert advice, Advanced Bond Portfolio Management is a valuable resource for anyone involved or interested in this important industry.

作者介绍:

目录:

[Advanced Bond Portfolio Management 下载链接1](#)

标签

金融

portfolio

bond

YaleUniversity

PortfolioManagement

Portfolio

Management

FrankJ.Fabozzi

评论

[Advanced Bond Portfolio Management 下载链接1](#)

书评

[Advanced Bond Portfolio Management 下载链接1](#)