

# Fixed Income Markets and Their Derivatives, Third Edition (Academic Press Advanced Finance)



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The 3e of this well-respected textbook continues the tradition of providing clear and concise explanations for fixed income securities, pricing, and markets. The book matches well with fixed income securities courses. The book's organization emphasizes institutions in the first part, analytics in the second, selected segments of fixed income markets in the third, and fixed income derivatives in the fourth. This enables instructors to customize the material to suit their course structure and the mathematical ability of their students.

\* New material on Credit Default Swaps, Collateralized Debt Obligations, and an integrated discussion of the Credit Crisis have been added.

\* Online Resources for instructors on password protected website provides worked out examples for each chapter.

\* A detailed description of all key financial terms is provided in a glossary at the back of the book.

作者介绍:

目录:

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标签

金融

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固定收益

Suresh

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## 评论

错误略多，编者（或者作者）有点混乱

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只读了一半。。太难了== 沃顿果然会选书。。。。。。。。。

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这学期要是学不会没脸去做summer.../好了 我来给大家科普一下  
这本书介绍的广度非常不错 但是作者assume我们熟练使用stochastic  
process里的GBM和Wiener Process/BS公式的推导以及时间序列分析方法  
反正数学不好不配做人（（

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## 书评

在市政债券的利差最后有一句话“应税投资者更喜欢持有优于具有相同税前现金流的平价债券的应税证券组合”。。。至今看不懂

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