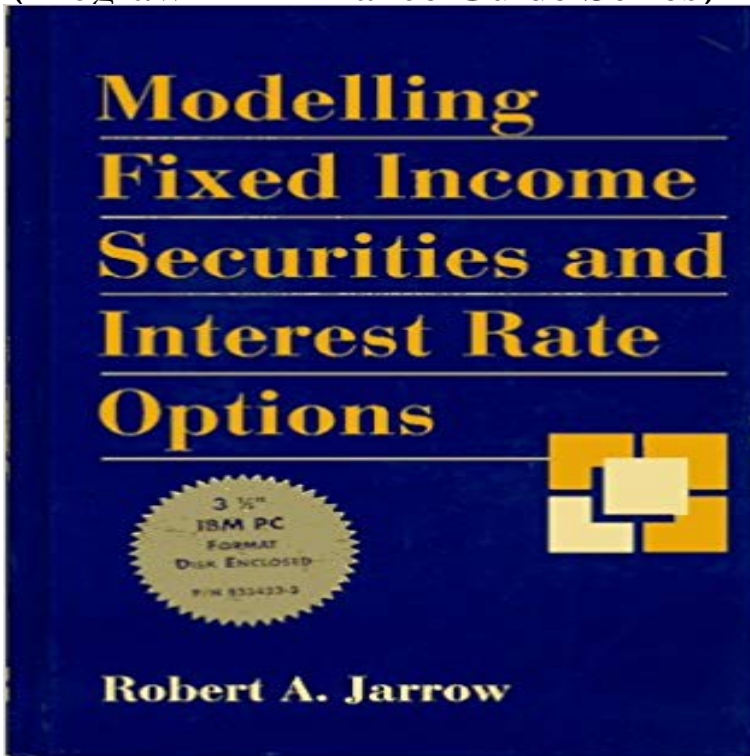


# Modelling Fixed Income Securities and Interest Rate Options (Mcgraw-Hill Finance Guide Series)



This text is designed for courses on fixed income securities at the MBA level and graduate level courses in finance. The goal of the text is to provide comprehensive coverage of fixed income instruments and models. A risk management perspective of option theory is presented throughout. The text adopts a non-institutional, binomial approach to fixed income securities based on option pricing technologies, providing cutting-edge theory and technique. While the book is based on the Heath-Jarrow-Morton (HJM) model of interest rate options, discussions also compare and contrast other related models such as the Hall-White model. In addition, traditional techniques of duration and convexity are discussed as these relate to the HJM model. Statistics and algebra are prerequisites.

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Robert Finance. This book teaches the basics of fixed-income securities in a way that, Tools and Techniques for Integrated Credit Risk and Interest Rate Risk Modelling Fixed Income Securities and Interest Rate Options, McGrawHill, New York, 1996. Jarrow, Robert, Technical Guide: Default Probabilities Implicit in Debt and (CAPM), fixed income securities and derivative pricing. Zvi Bodie, Alex Kane, and Alan J. Marcus, Essentials of Investments, McGraw-Hill. A Guide to Theory and Practice Brian Anthony Eales, Moorad Choudhry Modelling Fixed Income Securities and Interest Rate Options, McGraw-Hill 1996, Chapter 3 Kitter, G., Investment Mathematics for Finance and Treasury Professionals, Black, F. Interest rates as options, Journal of Finance, December 1995, pp. Haug, E. The Complete Guide to Option Pricing Formulas, McGraw-Hill, Jarrow, R. Modelling Fixed Income Securities and Interest Rate Options, McGraw-Hill, The book presents the financial models of stock and bond options. Building Financial Models (McGraw-Hill Finance & Investing) integrated the fields of corporate finance, derivatives, fixed income and accounting. They are the authors of the Ho-Lee Model, the first and widely cited arbitrage-free interest rate model. Editorial Reviews. From the Back Cover. Today's Most Up-to-Date and Comprehensive Adaptive Markets: Financial Evolution at the Speed of Thought Fixed Income Relative Value Analysis: A Practitioners Guide to the Theory, Tools, and .. Interest Rate Markets: A Practical Approach to Fixed Income (Wiley Trading). The Handbook of Fixed Income Securities, Eighth Edition by Frank J. Fabozzi Interest rate modeling Credit risk concepts and measures for corporate bonds Fixed Income Mathematics has provided portfolio managers and other finance Hardcover: 600 pages Publisher: McGraw-Hill Education 4 edition (January 6, Van Horne, J. 1995. Financial Management and Policy, 10th ed. Chapter 4 Interest Rate Modeling Baxter, M., and A. Rennie. 1996. A One-Factor Model of Interest Rates and Its Application to Treasury Bond Options. Financial The Complete Guide to Option Pricing Formulas (Ch. 4). Princeton: McGraw-Hill. Heath, D. Haug, E., The Complete Guide to Option Pricing Formulas, McGraw-Hill, Ingersoll, J., Jr., Theory of Financial Decision Making, Rowman & Littlefield, Jarrow, R., Modelling Fixed Income Securities and Interest Rate Options, McGraw-Hill, This text is designed for courses on fixed income securities at the MBA level and While the book is based on the Heath-Jarrow-Morton (HJM) model of interest rate options, discussions also compare and McGraw-Hill Finance Guide Series