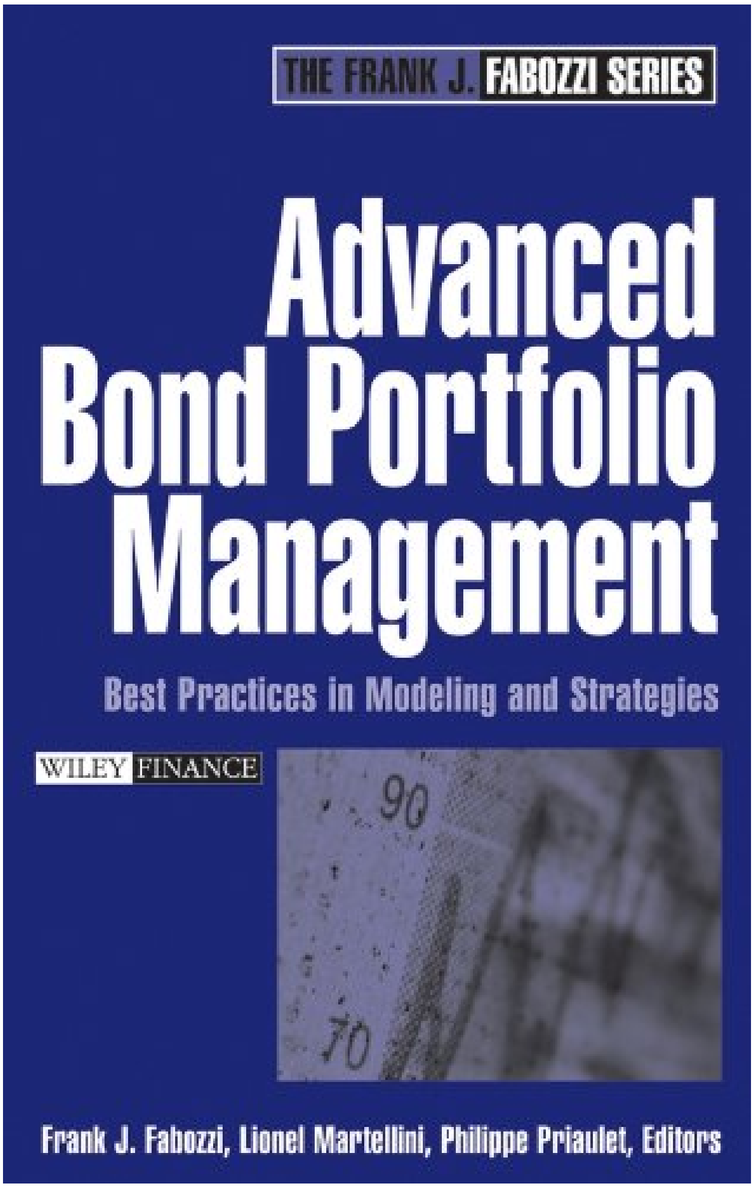
Advanced Bond Portfolio Management: Best Practices in Modeling and Strategies (Frank J. Fabozzi Series)

Frank J. Fabozzi, Lionel Martellini, Philippe Priaulet



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Frank J. Fabozzi, Lionel Martellini, Philippe Priaulet : Advanced Bond Portfolio Management: Best Practices in Modeling and Strategies (Frank J. Fabozzi Series) before purchasing it in order to gage whether or not it would be worth my time, and all praised Advanced Bond Portfolio Management: Best Practices in Modeling and Strategies

(Frank J. Fabozzi Series):

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.

"Effective in presenting the mechanics of bond portfolio management for those who understand basic bond math. . . worth the price."--Financial Analysts JournalFrom the Back CoverIn 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.About the AuthorFrank J. Fabozzi, PhD, CFA, CPA, is the Frederick Frank Adjunct Professor of Finance at Yale University's School of Management and a Fellow of the International Center for Finance. Prior to joining the Yale faculty, Fabozzi was a visiting professor of finance in the Sloan School at MIT. He is the Editor of the Journal of Portfolio Management. Lionel Martellini, PhD, is Professor of Finance at EDHEC Graduate School of Business in France and the Scientific Director of EDHEC Risk and Asset Management Research Centre. A former member of the faculty at the Marshall School of Business, University of Southern California, he holds Master's Degrees in Business Administration, Economics, Statistics, and Mathematics, as well as a PhD in Finance from the Haas School of Business, University of California, Berkeley. Philippe Priaulet, PHD, is the Head of Global Strategy at Natexis Banques Populaires. He is also an Associate Professor in the Department of Mathematics at the Universiteacute; of Evry Val d'Essonne. He holds Master's Degrees in Business Administration and Mathematics as well as a PhD in Financial Economics from the Universiteacute; Paris IX Dauphine.