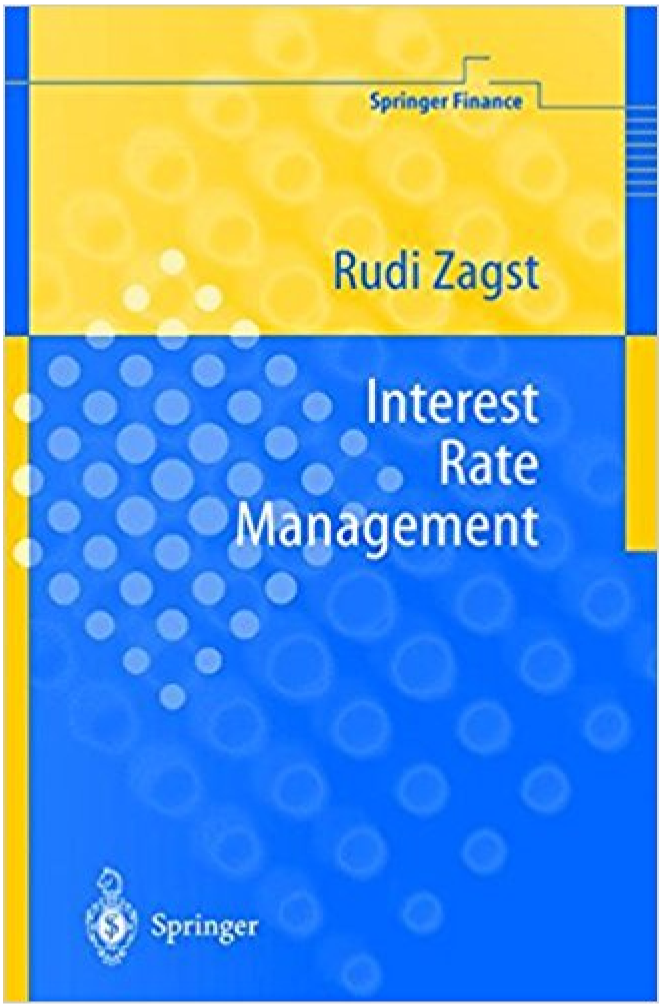
Interest Rate Management



Synopsis

This book combines a rigorous overview of the mathematics of financial markets with an insight into the practical application of these models to the risk and portfolio management of interest-rate derivatives. It can also serve as a valuable textbook on financial markets for graduate and PhD students in mathematics. Interesting and comprehensive case studies illustrate the theoretical concepts.

Book Information

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Average Customer Review: 2.0 out of 5 starsÂ Â See all reviewsÂ (1 customer review)

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Customer Reviews

I expected more theory and practical application. This book is LOADED with formulas (which is okay) but I purchased this book to enhance my knowledge base with regard to Interest Rate Risk, Credit Risk managmenet in the banking industry with regards to the most recent activities in the economy and practical application. This book is highly geared for Math & Quant enthusiasts....not for everyday practictioners.I am sure it is useful to a particular targeted audience, like Financial Engineers/Quantative & Statistical Analysts. Not very practical for everyday Risk Managers. This was an expensive lesson!

Interest Rate Management Interest Rate Markets: A Practical Approach to Fixed Income Interest Rate Swaps and Other Derivatives (Columbia Business School Publishing) Interest Rate Models: An Introduction Valuation of Interest Rate Swaps and Swaptions Interest Rate Swaps and Their

Derivatives: A Practitioner's Guide Interest Rate Modelling: Financial Engineering Interest Rate Liberalization and Money Market Development: Proceedings of a Seminar Held in Beijing July/Augu Interest Rate Cycles: An Introduction Minding Mr. Market: Ten Years on Wall Street With Grant's Interest Rate Observer Interest Rate Modelling in the Multi-Curve Framework: Foundations, Evolution and Implementation (Applied Quantitative Finance) Multiple Interest Rate Analysis: Theory and Applications (Palgrave Pivot) Modern Pricing of Interest-Rate Derivatives: The LIBOR Market Model and Beyond Discounting, LIBOR, CVA and Funding: Interest Rate and Credit Pricing (Applied Quantitative Finance) The rate of interest Valuation in a World of CVA and DVA: A Tutorial on Debt Securities and Interest Rate Derivatives Public Interest Design Practice Guidebook: SEED Methodology, Case Studies, and Critical Issues (Public Interest Design Guidebooks) The 16% Solution: How to Get High Interest Rates in a Low-Interest World with Tax Lien Certificates, Revised Edition The 16 % Solution, Revised Edition: How to Get High Interest Rates in a Low-Interest World with Tax Lien Certificates Project Management: 26 Game-Changing Project Management Tools (Project Management, PMP, Project Management Body of Knowledge)