



Handbook of Fixed-Income Securities (Wiley Handbooks in Financial Engineering and Econometrics)

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A comprehensive guide to the current theories and methodologies intrinsic to fixed-income securities

Written by well-known experts from a cross-section of academia and finance, *Handbook of Fixed-Income Securities* features a compilation of the most up-to-date fixed-income securities techniques and methods. The book presents crucial topics of fixed-income in an accessible and logical format. Emphasizing empirical research and real-life applications, the book explores a wide range of topics from the risk and return of fixed-income investments, to the impact of monetary policy on interest rates, to the post-crisis new regulatory landscape.

Well-organized to cover critical topics in fixed income, *Handbook of Fixed-Income Securities* is divided into eight main sections that feature:

- An introduction to fixed-income markets such as Treasury bonds, inflation-protected securities, money markets, mortgage-backed securities, and the basic analytics that characterize them
- Monetary policy and fixed-income markets, which highlight the recent empirical evidence on the central banks' influence on interest rates, including the recent quantitative easing experiments
- Interest rate risk measurement and management with a special focus on the most recent techniques and methodologies for asset-liability management under regulatory constraints
- The predictability of bond returns with a critical discussion of the empirical evidence on time-varying bond risk premia, both in the U.S. and abroad, and its sources, such as liquidity and volatility
- Advanced topics, which focuses on the most recent research on term structure models and econometrics, the dynamics of bond illiquidity, and the puzzling dynamics of stocks and bonds
- Derivatives markets, which includes a detailed discussion of the new regulatory landscape after the financial crisis as well as an introduction to no-arbitrage derivatives pricing
- Further topics on derivatives pricing that covers modern valuation techniques, such as Monte Carlo simulations, volatility surfaces, and no-arbitrage pricing with regulatory constraints
- Corporate and sovereign bonds with a detailed discussion of the tools required to analyze default risk, the relevant empirical evidence, and a special focus on the recent sovereign crises

A complete reference for practitioners in the fields of finance, business, applied statistics, econometrics, and engineering, *Handbook of Fixed-Income Securities* is also a useful supplementary textbook for graduate and MBA-level courses on fixed-income securities, risk management, volatility, equities, bonds, derivatives, and financial markets.

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