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Success in today's sophisticated financial markets depends on a firm understanding of key financial concepts and mathematical techniques. Mastering Financial Calculations explains them in a clear, comprehensive way — so even if your mathematical background is limited, you'll thoroughly grasp what you need to know. Mastering Financial Calculations starts by introducing the fundamentals of financial market arithmetic, including the core concepts

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of discounting, net present value, effective yields, and cash flow analysis. Next, walk step-by-step through the essential calculations and financial techniques behind money markets and futures, zero-coupon analysis, interest rate and currency swaps, bonds, foreign exchange, options, and more. Making use of many worked examples and practical exercises, the book explains challenging concepts such as forward pricing, duration analysis, swap valuation, and option pricing - all with exceptional clarity. Whether you are a trader, fund manager, corporate treasurer, programmer, accountant, risk manager, or market student, you'll gain the ability to manipulate and apply these techniques with speed and confidence.

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The coming financial apocalypse and what government and individuals can do to insulate themselves against the worst shocks. In this controversial book, a noted adherent of Austrian School of Economics theories advances the thesis that the United States is fast approaching the end stage of the biggest asset bubble in history. He describes how the bursting of the bubble will cause a massive interest rate shock that will send the US consumer economy and the US government—pumped up by massive Treasury debt—into bankruptcy, an event that will send shock waves throughout the global economy. Michael Pento examines how policies followed by both the Federal Reserve and private industry have contributed to the impending interest rate disaster and highlights the

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Similarities between the US and European debt crisis. But the book isn't all doom and gloom. Pento also provides well-reasoned solutions that, government, industry and individuals can take to insulate themselves against the coming crisis. Paints an alarmingly vivid picture of the massive interest rate shock which soon will send consumers and the government into bankruptcy. Backed by a wealth of historical and economic data, Pento explains how the bubble was created and what the U.S. can do to mitigate the impending crisis. Provides investors with sound strategies for protecting themselves and their assets against the coming financial apocalypse. Explains why retirees, in particular, will be at risk as real estate prices decline, pensions weaken, and the bond bubble bursts.

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Streetwise brings together classic articles from the publication that helped revolutionize the way Wall Street does business. During the recession of the early 1970s, investment professionals turned to the theories of a small band of mathematical economists, whose ideas on such topics as portfolio development and risk management eventually led to the reform and maintenance of entire economies. This was the first time economists and practitioners had joined forces to such remarkable effect. Economist and money manager Peter Bernstein sought to encourage this exchange when, in 1974, he founded The Journal of Portfolio Management (JPM). For this present volume, Bernstein and JPM editor Frank

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Fabozzi have selected forty-one of the most influential articles to appear in the journal over the past twenty-five years, some of them written by Nobel laureates and all aimed at stimulating dialogue between academic economists wishing to understand the real-world problems of finance and investment professionals wanting to bring the most advanced theoretical work to bear on commerce. Financial economics is a youthful but vital field. Streetwise not only reflects its fascinating history but through articles on topics ranging from stock prices and risk management to bonds and real estate also offers relevant insights for today. The contributors are: R. Akhouri, R. D. Arnott, G. L. Bergstrom, G. O. Bierwag, F. Black, R. Bookstaber, K. Cholerton, R. Clarke, D. M. Cutler, C. P. Dialynas, P. O.

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B. Solnik, L. H. Summers, A. L. Toevs,
J. L. Treynor, A. Weinberger, and R.
C. Zisler.

This must-have reference covers all of the major areas of cost accounting and analysis including product costing, relevant costs, cost-volume analysis,

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performance evaluation, transfer pricing, and capital budgeting. Includes methods of reorganizing, classifying, allocating, aggregating, and reporting actual costs and comparing them with standard costs. Equips experienced cost accountants with a reference tool and students with a thorough textbook. Provides numerous examples, succinct language, chapter review, glossary, and appendices. Includes an abundance of exercises, many of which are based on exam questions from the CPA and CMA exams.

An in-depth look at the latest innovations in mortgage-backed securities The largest sector of the fixed-income market is the mortgage market. Understanding this market is critical for portfolio managers, as well

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as issuers who must be familiar with how these securities are structured. Mortgage-Backed Securities is a timely guide to the investment characteristics, creation, and analysis of residential real estate-backed securities. Each chapter contains cutting-edge information for investors, traders, and other professionals involved in this market, including discussions of structuring mortgage products-such as agency CMOs and new types of mortgages-and an in-depth explanation of the concept of option-adjusted spreads and other analytical concepts used to assess relative value.

Volume II: Investment Management
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the theories, decisions, and implementations aspects associated with both financial management and investment management. It discusses issues that dominate the financial management arena—capital structure, dividend policies, capital budgeting, and working capital—and highlights the essential elements of today's investment management environment, which include allocating funds across major asset classes and effectively dealing with equity and fixed income portfolios. Incorporating timely research and in-depth analysis, the Handbook of Finance is a comprehensive 3-Volume Set that covers both established and cutting-edge theories and developments in finance and investing. Other volumes in the set: Handbook of Finance Volume I: Financial Markets and

Online Library Fabozzi Bond Markets Ysis And Strategies Solutions of Finance Instruments and Handbook of Finance Volume III: Valuation, Financial Modeling, and Quantitative Tools.

Until about twenty years ago, the consensus view on the cause of financial-system distress was fairly simple: a run on one bank could easily turn to a panic involving runs on all banks, destroying some and disrupting the financial system. Since then, however, a series of events—such as emerging-market debt crises, bond-market meltdowns, and the Long-Term Capital Management episode—has forced a rethinking of the risks facing financial institutions and the tools available to measure and manage these risks. *The Risks of Financial Institutions* examines the various risks affecting financial institutions and explores a variety of methods to help

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institutions and regulators more accurately measure and forecast risk. The contributors--from academic institutions, regulatory organizations, and banking--bring a wide range of perspectives and experience to the issue. The result is a volume that points a way forward to greater financial stability and better risk management of financial institutions.

The global fixed income market is an enormous financial market whose value by far exceeds that of the public stock markets. The interbank market consists of interest rate derivatives, whose primary purpose is to manage interest rate risk. The credit market primarily consists of the bond market, which links investors to companies, institutions, and governments with borrowing needs. This dissertation

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takes an optimization perspective upon modeling both these areas of the fixed-income market. Legislators on the national markets require financial actors to value their financial assets in accordance with market prices. Thus, prices of many assets, which are not publicly traded, must be determined mathematically. The financial quantities needed for pricing are not directly observable but must be measured through solving inverse optimization problems. These measurements are based on the available market prices, which are observed with various degrees of measurement noise. For the interbank market, the relevant financial quantities consist of term structures of interest rates, which are curves displaying the market rates for different maturities. For the bond

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market, credit risk is an additional factor that can be modeled through default intensity curves and term structures of recovery rates in case of default. By formulating suitable optimization models, the different underlying financial quantities can be measured in accordance with observable market prices, while conditions for economic realism are imposed. Measuring and managing risk is closely connected to the measurement of the underlying financial quantities. Through a data-driven method, we can show that six systematic risk factors can be used to explain almost all variance in the interest rate curves. By modeling the dynamics of these six risk factors, possible outcomes can be simulated in the form of term structure scenarios. For short-term simulation horizons,

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this results in a representation of the portfolio value distribution that is consistent with the realized outcomes from historically observed term structures. This enables more accurate measurements of interest rate risk, where our proposed method exhibits both lower risk and lower pricing errors compared to traditional models. We propose a method for decomposing changes in portfolio values for an arbitrary portfolio into the risk factors that affect the value of each instrument. By demonstrating the method for the six systematic risk factors identified for the interbank market, we show that almost all changes in portfolio value and portfolio variance can be attributed to these risk factors. Additional risk factors and approximation errors are gathered into two terms, which can be studied to

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ensure the quality of the performance attribution, and possibly improve it. To eliminate undesired risk within trading books, banks use hedging. Traditional methods do not take transaction costs into account. We, therefore, propose a method for managing the risks in the interbank market through a stochastic optimization model that considers transaction costs. This method is based on a scenario approximation of the optimization problem where the six systematic risk factors are simulated, and the portfolio variance is weighted against the transaction costs. This results in a method that is preferred over the traditional methods for all risk-averse investors. For the credit market, we use data from the bond market in combination with the interbank market to make accurate measurements of the financial

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quantities. We address the notoriously difficult problem of separating default risk from recovery risk. In addition to the previous identified six systematic risk factors for risk-free interests, we identify four risk factors that explain almost all variance in default intensities, while a single risk factor seems sufficient to model the recovery risk. Overall, this is a higher number of risk factors than is usually found in the literature. Through a simple model, we can measure the variance in bond prices in terms of these systematic risk factors, and through performance attribution, we relate these values to the empirically realized variances from the quoted bond prices. De globala ränte- och kreditmarknaderna är enorma finansiella marknader vars sammanlagda värden vida överstiger de publika aktiemarknadernas.

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Räntemarknaden består av

räntederivat vars främsta användningsområde är hantering av ränterisker. Kreditmarknaden utgörs i första hand av obligationsmarknaden som syftar till att förmedla pengar från investerare till företag, institutioner och stater med upplåningsbehov. Denna avhandling fokuserar på att utifrån ett optimeringsperspektiv modellera både ränte- och obligationsmarknaden.

Lagstiftarna på de nationella marknaderna kräver att de finansiella aktörerna värderar sina finansiella tillgångar i enlighet med marknadspriser. Därmed måste priserna på många instrument, som inte handlas publikt, beräknas matematiskt. De finansiella storheter som krävs för denna prissättning är inte direkt observerbara, utan måste mätas genom att lösa inversa

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Optimeringsproblem. Dessa mätningar görs utifrån tillgängliga marknadspriser, som observeras med varierande grad av mätbrus. För räntemarknaden utgörs de relevanta finansiella storheterna av räntekurvor som åskådliggör marknadsräntorna för olika löptider. För obligationsmarknaden utgör kreditrisken en ytterligare faktor som modelleras via fallissemangintensitetskurvor och kurvor kopplade till förväntat återvunnet kapital vid eventuellt fallissemang. Genom att formulera lämpliga optimeringsmodeller kan de olika underliggande finansiella storheterna mätas i enlighet med observerbara marknadspriser samtidigt som ekonomisk realism eftersträvas. Mätning och hantering av risker är nära kopplat till mätningen av

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de underliggande finansiella storheterna. Genom en datadriven metod kan vi visa att sex systematiska riskfaktorer kan användas för att förklara nästan all varians i räntekurvorna. Genom att modellera dynamiken i dessa sex riskfaktorer kan tänkbara utfall för räntekurvor simuleras. För kortsiktiga simuleringshorisonter resulterar detta i en representation av fördelningen av portföljvärden som väl överensstämmer med de realiserade utfallen från historiskt observerade räntekurvor. Detta möjliggör noggrannare mätningar av ränterisk där vår föreslagna metod uppvisar såväl lägre risk som mindre prissättningsfel jämfört med traditionella modeller. Vi föreslår en metod för att dekomponera portföljutvecklingen för en godtycklig

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portfölj till de riskfaktorer som påverkar värdet för respektive instrument.

Genom att demonstrera metoden för de sex systematiska riskfaktorerna som identifierats för räntemarknaden visar vi att nästan all portföljutveckling och portföljvarians kan härledas till dessa riskfaktorer. Övriga riskfaktorer och approximationsfel samlas i två termer, vilka kan användas för att säkerställa och eventuellt förbättra kvaliteten i prestationshärledningen. För att eliminera oönskad risk i sina tradingböcker använder banker sig av hedging. Traditionella metoder tar ingen hänsyn till transaktionskostnader. Vi föreslår därför en metod för att hantera riskerna på räntemarknaden genom en stokastisk optimeringsmodell som också tar hänsyn till transaktionskostnader. Denna metod

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bygger på en scenarioapproximation av optimeringsproblemet där de sex systematiska riskfaktorerna simuleras och portföljvariansen vägs mot transaktionskostnaderna. Detta resulterar i en metod som, för alla riskaverta investerare, är att föredra framför de traditionella metoderna. På kreditmarknaden använder vi data från obligationsmarknaden i kombination räntemarknaden för att göra noggranna mätningar av de finansiella storheterna. Vi angriper det erkänt svåra problemet att separera fallissemangsrisk från återvinningsrisk. Förutom de tidigare sex systematiska riskfaktorerna för riskfri ränta, identifierar vi fyra riskfaktorer som förklarar nästan all varians i fallissemangsensintensiteter, medan en enda riskfaktor tycks räcka för att modellera återvinningsrisken.

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Sammanlagt är detta ett större antal riskfaktorer än vad som brukar användas i litteraturen. Via en enkel modell kan vi mäta variansen i obligationspriser i termer av dessa systematiska riskfaktorer och genom prestations härledningen relatera dessa värden till de empiriskt realiserade varianserna från kvoterade obligationspriser.

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