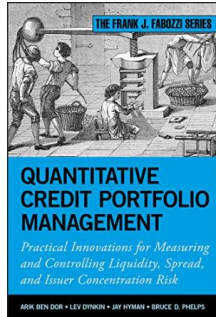


Find Book

QUANTITATIVE CREDIT PORTFOLIO MANAGEMENT: PRACTICAL INNOVATIONS FOR MEASURING AND CONTROLLING LIQUIDITY, SPREAD, AND ISSUER CONCENTRATION RISK (HARDBACK)



John Wiley & Sons Inc, United States, 2011. Hardback. Condition: New. 1. Auflage. Language: English. Brand new Book. An innovative approach to post-crash credit portfolio management Credit portfolio managers traditionally rely on fundamental research for decisions on issuer selection and sector rotation. Quantitative researchers tend to use more mathematical techniques for pricing models and to quantify credit risk and relative value. The information found here bridges these two approaches. In an intuitive and readable style, this book illustrates how quantitative...

Download PDF Quantitative Credit Portfolio Management: Practical Innovations for Measuring and Controlling Liquidity, Spread, and Issuer Concentration Risk (Hardback)

- Authored by Lev Dynkin, Jay Hyman, Arik Ben Dor,
- Released at 2011



Filesize: 1.09 MB

Reviews

It is an incredible ebook which i actually have at any time read through. Better then never, though i am quite late in start reading this one. Once you begin to read the book, it is extremely difficult to leave it before concluding.

-- **Josie Satterfield**

It in a single of my personal favorite ebook. Better then never, though i am quite late in start reading this one. I am effortlessly will get a satisfaction of reading a published ebook.

-- **Ms. Lavada Krajcik**

Related Books

- [Life's Healing Choices: Freedom from Your Hurts, Hang-ups, and Habits \(Hardback\)](#)
- [Modern Portfolio Theory: Foundations, Analysis, and New Developments + Website \(Hardback\)](#)
- [The Startup Owner's Manual: The Step-By-Step Guide for Building a Great Company \(Hardback\)](#)
- [How to Survive a Zombie Attack \(Hardback\)](#)
- [The Economics of Continuous-Time Finance \(Hardback\)](#)