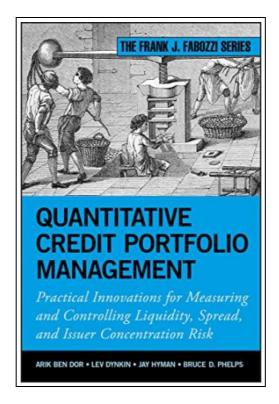
Quantitative Credit Portfolio Management: Practical Innovations for Measuring and Controlling Liquidity, Spread, and Issuer Concentration Risk (Hardback)



Filesize: 2 MB

Reviews

Extensive guideline! Its such a great go through. It is definitely basic but surprises in the 50 % of the pdf. It is extremely difficult to leave it before concluding, once you begin to read the book.

(Fernando Hahn)

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 techniques can help address specific questions facing today's credit managers and risk analysts. A targeted volume in the area of credit, this reliable resource contains some of the most recent and original research in this field, which addresses among other things important questions raised by the credit crisis of 2008-2009. Divided into two comprehensive parts, Quantitative Credit Portfolio Management offers essential insights into understanding the risks of corporate bonds spread, liquidity, and Treasury yield curve risk as well as managing corporate bond portfolios.* Presents comprehensive coverage of everything from duration time spread and liquidity cost scores to capturing the credit spread premium * Written by the number one ranked quantitative research group for four consecutive years by Institutional Investor * Provides practical answers to difficult question, including: What diversification guidelines should you adopt to protect portfolios from issuer-specific risk? Are you well-advised to sell securities downgraded below investment grade? Credit portfolio management continues to evolve, but with this book as your guide, you can gain a solid understanding of how to manage complex portfolios under dynamic events.

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

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

Relevant eBooks



Life's Healing Choices: Freedom from Your Hurts, Hang-ups, and Habits (Hardback)

SIMON & SCHUSTER, United States, 2007. Hardback. Condition: New. Language: English. Brand new Book. LIFE HAPPENS. Happiness and Healing are yours for the choosing. We've all been hurt by other people, we've hurt ourselves, and...

Save Book

>>



Modern Portfolio Theory: Foundations, Analysis, and New Developments + Website (Hardback)

John Wiley & Sons Inc, United States, 2013. Hardback. Condition: New. 1. Auflage. Language: English. Brand new Book. A through guide covering Modern Portfolio Theory as well as the recent developments surrounding it Modern portfolio...

Save Book

>>



The Startup Owner's Manual: The Step-By-Step Guide for Building a Great Company (Hardback)

K & S Ranch, United States, 2012. Hardback. Condition: New. Language: English. Brand new Book. Now a decade after the Four Steps to the Epiphany sparked the Lean Startup revolution, comes its sequel The Startup...

Save Boo

»



That's Not the Monster We Ordered (Hardback)

Skyhorse Publishing, United States, 2016. Hardback. Condition: New. Richard Fairgray, Terry Jones (illustrator). Language: English. Brand new Book. The day the Turner family gets their very own monster is a momentous event in the neighborhood....

Save Book

.



A Study Guide for Henry Wadsworth Longfellow's a Psalm of Life (Paperback)

Gale, Study Guides, United States, 2017. Paperback. Condition: New. Language: English. Brand new Book. A Study Guide for Henry Wadsworth Longfellow's "A Psalm of Life," excerpted from Gale's acclaimed Poetry for Students. This concise study...

Save Book

»