



Modelling Fixed Income Securities and Interest Rate Options (Mcgraw-Hill Finance Guide Series)

Robert A. Jarrow

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This text is designed for courses on fixed income securities at the MBA level and graduate level courses in finance. The goal of the text is to provide comprehensive coverage of fixed income instruments and models. A risk management perspective of option theory is presented throughout. The text adopts a non-institutional, binomial approach to fixed income securities based on option pricing technologies, providing cutting-edge theory and technique. While the book is based on the Heath-Jarrow-Morton (HJM) model of interest rate options, discussions also compare and contrast other related models such as the Hall-White model. In addition, traditional techniques of duration and convexity are discussed as these relate to the HJM model. Statistics and algebra are prerequisites.



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