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Interest Rate Management



Synopsis

This book combines a rigorous overview of the mathematics of financial markets with an insight into the practical application of these models to the risk and portfolio management of interest-rate derivatives. It can also serve as a valuable textbook on financial markets for graduate and PhD students in mathematics. Interesting and comprehensive case studies illustrate the theoretical concepts.

Book Information

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Customer Reviews

I expected more theory and practical application. This book is LOADED with formulas (which is okay) but I purchased this book to enhance my knowledge base with regard to Interest Rate Risk, Credit Risk management in the banking industry with regards to the most recent activities in the economy and practical application. This book is highly geared for Math & Quant enthusiasts....not for everyday practitioners. I am sure it is useful to a particular targeted audience, like Financial Engineers/Quantitative & Statistical Analysts. Not very practical for everyday Risk Managers. This was an expensive lesson!

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