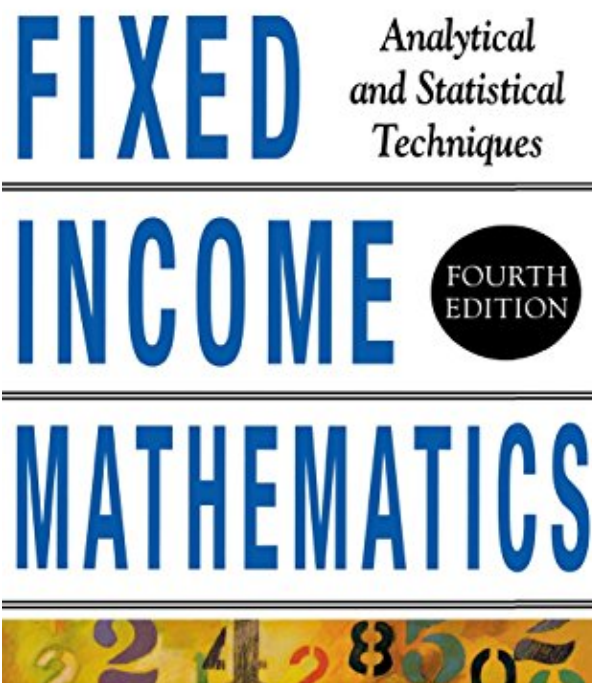


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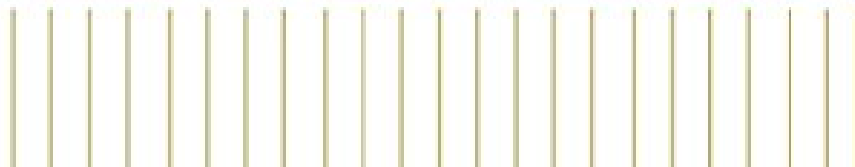
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From the Back Cover

Learn how to arrive at accurate, reliable valuations for every key fixed income security--every time

The concepts and methodologies for evaluating fixed income securities have changed dramatically over the past decade. Fixed Income Mathematics, Fourth Edition, explains the numbers behind these changes and provides you with the knowledge you need to consistently control both the cost and risk of investing in debt.

Along with updated material on the new generation of asset-backed securities (ABS), updated sections on statistical techniques, and simulation and optimization models, this updated fourth edition features new chapters on:

- Interest rate modeling
- Credit risk concepts and measures for corporate bonds
- Prepayment modeling
- Basics of MBS structuring
- Statistical techniques for credit scoring and risk factor identification
- Tracking error and multi-factor risk models

Fixed Income Mathematics features material and analysis on yield measures for fixed rate bonds and floating rate bonds, key rate duration and yield curve curvature, cash flow characteristics of collateralized debt obligations, and much more. It is quite simply the necessary reference volume for fixed income portfolio managers and practitioners.

For nearly two decades, Frank Fabozzi's classic Fixed Income Mathematics has provided portfolio managers and other finance professionals with the industry's most comprehensive, easy-to-understand reference for making the most profitable fixed income investment decisions by dramatically improving the precision of the numbers that underlie those decisions. Now Fabozzi gives you the latest on the unprecedented number of new analytical tools and techniques that have recently been introduced to structured finance.

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- Statistical Techniques and Their Applications in Fixed Income Analysis--Basics of probability theory and statistics, regression analysis, credit scoring and risk factor identification, tracking error, Monte Carlo simulation, optimization techniques

To deal with the complexity of fixed income instruments, you have to embrace new valuation methodologies, analytical techniques, and frameworks for credit risk modeling. Fixed Income Mathematics arms you with these new tools, explaining how to implement them and successfully integrate them into existing investment programs.

About the Author

Frank J. Fabozzi, Ph.D., CFA, is the Frederick Frank Adjunct Professor of Finance at Yale University's School of Management and editor of the Journal of Portfolio Management. One of the world's foremost authorities on fixed income securities and derivative instruments, Fabozzi is the bestselling author or editor of more than fifty books, including The Handbook of Fixed Income Securities.

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The standard reference for fixed income portfolio managers

Despite their conservative nature, fixed income instruments are among the investment industry's most complex and potentially risky investments. Fixed Income Mathematics is recognized worldwide as the essential professional reference for understanding the concepts and evaluative methodologies for bonds, mortgage-backed securities, asset-backed securities, and other fixed income instruments.

This fully revised and updated fourth edition features all-new illustrations of the future and present value of money, with appendices on continuous compounding and new sections and chapters addressing risk measures, cash flow characteristics of credit-sensitive mortgage-backed and asset-backed securities, and more.

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- Dimensions: 9.20" h x 2.04" w x 6.30" l, 2.40 pounds
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- 600 pages

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To deal with the complexity of fixed income instruments, you have to embrace new valuation methodologies, analytical techniques, and frameworks for credit risk modeling. Fixed Income Mathematics arms you with these new tools, explaining how to implement them and successfully integrate them into existing investment programs.

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Frank J. Fabozzi, Ph.D., CFA, is the Frederick Frank Adjunct Professor of Finance at Yale University's School of Management and editor of the Journal of Portfolio Management. One of the world's foremost authorities on fixed income securities and derivative instruments, Fabozzi is the bestselling author or editor of more than fifty books, including The Handbook of Fixed Income Securities.

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20 of 25 people found the following review helpful.
Absolutely Fabulous!

By Baivab Mitra

I work in Equity research and recently had to move over to Fixed income. Two things happened at this stage - (a) Work-pressure dictated that I learn FI (b) I started taking a course from NYSU.

Thus, this review is applicable to both sets of people - those who're learning and those who are working.

The language - is very free-flowing and easily can be grasped.

The alma-mater - very, very professionally presented. Without spending too much time covering the absolute basics, i.e. taking the subject from ground-zero, he covers each topic from a perspective of an intelligent reader. Quickly covers the basics, the derivation explanation and then the core equation. The equation is very heavily exploded through various examples and situations. TERRIFIC stuff... really what "hits" you in work.

Critical areas which he has carefully covered this particular edition has the VERY BEST COVERAGE on the latest developments related to: (missing in prev. edition)

- * Interest rates and their modelling.

- * Credit risk concepts (CDS, etc. also explained)\

- * Pre-payment modelling - perhaps the only book covering this ever-important subject, esp. relevant nowadays.

- * Corporate bonds and their measures of risk

- * MBS Structuring - don't know any book covering this!

The best - tracking errors and multi-factor risk-models... the models and techniques explored here, though rudimentary gives you that 1 single-aspect on every analyst's mind .. i.e. fear of errors. Where it might happen, how to mitigate it, pre-empt it.

8 of 9 people found the following review helpful.

An excellent foundation book for Fixed Income

By Jeffrey Hurley

If you are looking for a manual on the fixed income products and how they work this is the book to start with. Frank Fabozzi is the writer of most of the study books for the Chartered Financial Analyst (CFA) exams and is considered to be one of the best educators in the fixed income space. Yes this is dry textbook material, yes I would rather read mystery novels or simple self help books; but every once and a while I need to brush up on my skills and I pick of a really serious book. Fixed Income Mathematics is the book I hand to all of my new hires and consultants so that they can quickly get the understanding needed to be effective in developing software to support the traders of these products. No this book will not turn you into a master trader of fixed income products, that is not the purpose. Fixed Income Mathematics will give you a foundation, if you work for an investment company they should have additional research and training materials that you can build upon once you have mastered the fundamentals taught here.

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