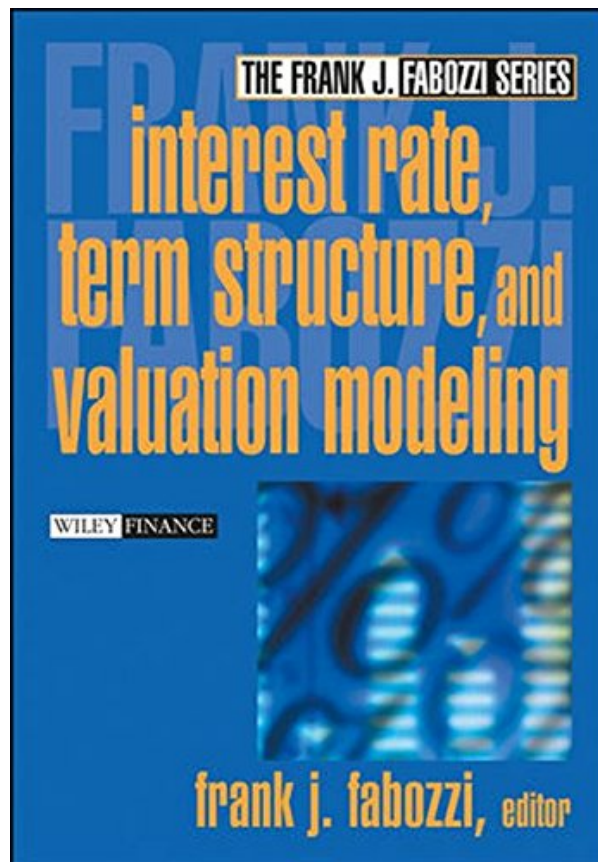
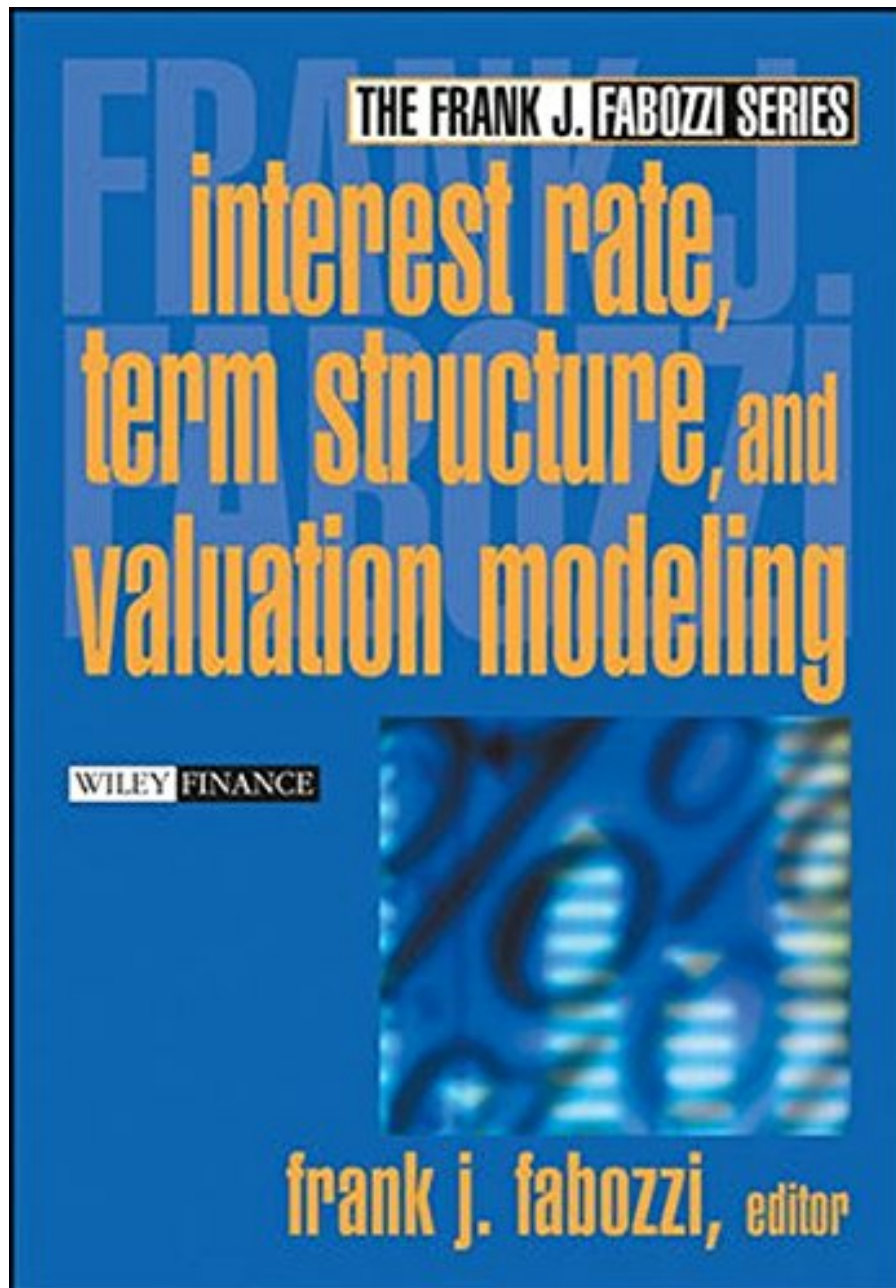


**INTEREST RATE, TERM STRUCTURE, AND
VALUATION MODELING BY FRANK J.
FABOZZI**



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From the Inside Flap

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Interest Rate, Term Structure, and Valuation Modeling provides a comprehensive, practitioner-oriented treatment of the various models currently available. This accessible guide addresses important valuation models, including the lattice model for valuing corporate and agency bonds with embedded options, structured notes, and floating-rate securities; the Monte Carlo simulation model for valuing mortgage-backed securities and certain asset-backed securities; as well as the multiscenario grid approach for valuing mortgage-backed securities.

This invaluable guide offers an unparalleled blend of theory and practice, which will allow you to increase your knowledge and expertise in this field. Topics discussed include:

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Filled with expert advice, keen insights, and advanced modeling techniques, Interest Rate, Term Structure, and Valuation Modeling is a valuable reference source for anyone who needs to understand the critical elements in the valuation of fixed income securities and interest rate derivatives, and the measurement of interest rate risk. Whether you're a portfolio manager, risk professional, or institutional investor, Interest Rate, Term Structure, and Valuation Modeling gives you the tools you need to evaluate the financial

products most important to you.

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This ultimate guide contains an excellent blend of theory and practice

This comprehensive guide covers various aspects of model building for fixed income securities and derivatives. Filled with expert advice, valuable insights, and advanced modeling techniques, Interest Rate, Term Structure, and Valuation Modeling is a book that all institutional investors, portfolio managers, and risk professionals should have.

John Wiley & Sons, Inc. is proud to be the publisher of the esteemed Frank J. Fabozzi Series. Comprising nearly 100 titles—which include numerous bestsellers—The Frank J. Fabozzi Series is a key resource for finance professionals and academics, strategists and students, and investors. The series is overseen by its eponymous editor, whose expert instruction and presentation of new ideas have been at the forefront of financial publishing for over twenty years. His successful career has provided him with the knowledge, insight, and advice that has led to this comprehensive series.

Frank J. Fabozzi, PhD, CFA, CPA, is Editor of the Journal of Portfolio Management, which is read by thousands of institutional investors, as well as editor or author of over 100 books on finance for the professional and academic markets. Currently, Dr. Fabozzi is an adjunct Professor of Finance at Yale University's School of Management and on the board of directors of the Guardian Life family of funds and the Black Rock complex of funds.

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Most helpful customer reviews

3 of 3 people found the following review helpful.

Pretty good book on interest rates

By C. Ang

I was pleasantly surprised by the clarity of the writing by most of the authors in this book. As its title suggests, this book has a solid discussion of interest rate models, term structure, and different valuation models for interest rates. After reading this book, you should become familiar with the various interest rate models, such as Cox-Ingersoll-Ross and Heath-Jarrow-Morton. The book goes through many topics (e.g., modeling, yield curves, term structure, valuation, path dependency, etc.) with sufficient depth and it provides many examples that are relatively easy to follow.

In addition, the discussion of interest rate factor models is also interesting, and I like the part where they relate some of the factor models for interest rates to their counterparts in equities (as factor models for equities are much more common, e.g. APT, CAPM). Moreover, modeling of interest rates is an interesting subject, although it can get quite complex. I think this book handles it pretty well. There is a discussion of the use of the lattice method (i.e., trees) and Monte Carlo simulation. There is also an excellent discussion of the significance of mean reversion.

However, because the chapters of this book are written by different authors, there are two major issues that I find quite annoying. First, the discussion in some chapters gets repeated in other chapters, thereby wasting time and space (i.e., paper). It is highly annoying to read a discussion of interest rate models in multiple chapters, but I guess on the bright side it helps you remember the models. Second, the writing styles can vary substantially. There are some chapters that are written really well, while other chapters are just the opposite. In particular, I didn't like the chapter on Measuring the Plausibility of Interest Rate Shocks.

2 of 3 people found the following review helpful.

Very solid writing, great price from Amazon

By Lost in Life

This is not the first book I own for interest rate models. It strikes good balance of depth and ease-of-reading, at least enjoyed by me from an developer, not a modeler perspective.

I bought it via Amazon marketplace, but surprisingly, the seller is Amazon itself, the price is only 25USD. The book came as brand new, I cannot argue for a better price.

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