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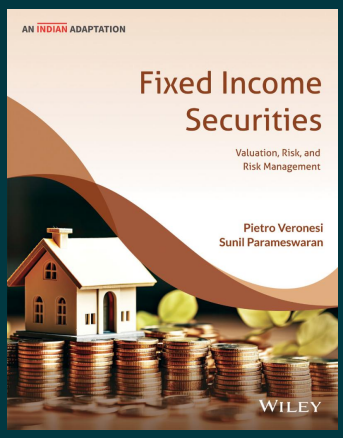

Fixed Income Securities: Valuation, Risk and Risk Management (An Indian Adaptation)

By Pietro Veronesi, Sunil Parameswaran

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Description

Fixed Income Securities: Valuation, Risk, and Risk Management, 1st Edition provides a thorough discussion of the world of fixed income securities, the forces affecting their prices, their risks, and the

appropriate risk management practices. This book, however, provides a methodology, and not a "shopping list" of all the possible interest rate securities that have ever been invented. It instead provides examples and methodologies that can be applied quite universally once the basic concepts have been understood.

About the Author

Pietro Veronesi, Sunil Parameswaran

Pietro Veronesi is the Roman Family Professor of Finance at the Booth School of Business at The University of Chicago, where he teaches masters and PhD-level courses in Finance. His research focuses on asset pricing, stock and bond valuation under Bayesian uncertainty and learning

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