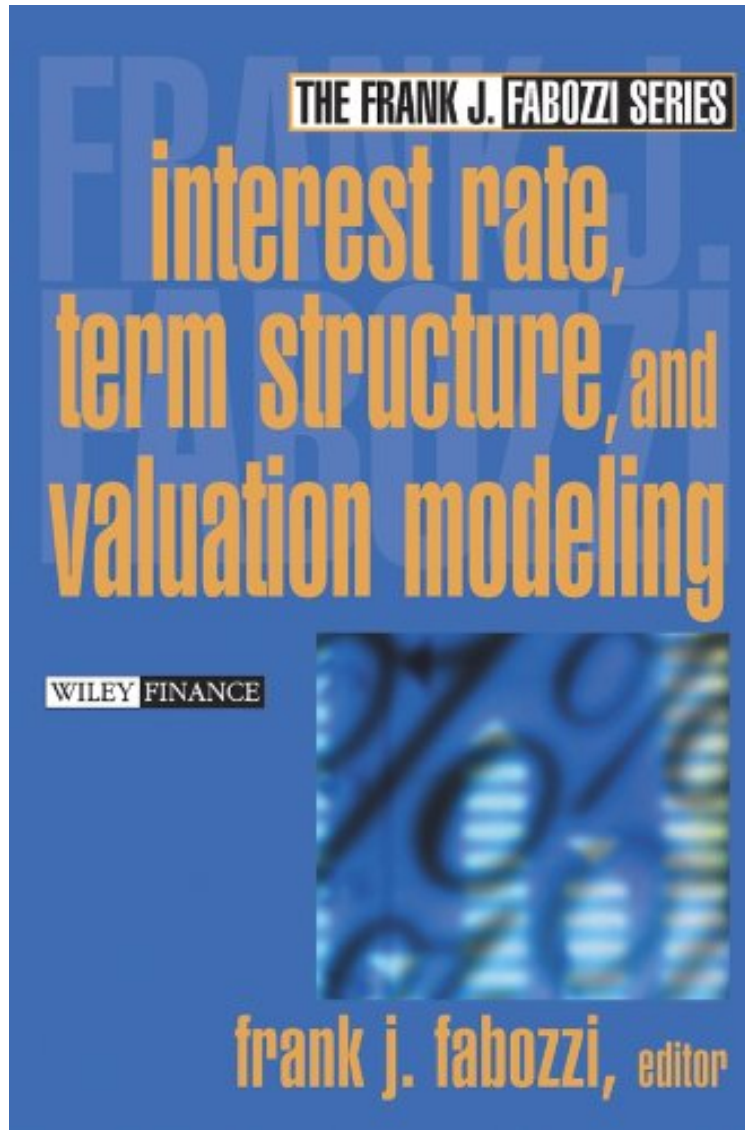


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This ultimate guide contains an excellent blend of theory and practice This comprehensive guide covers various aspects of model building for fixed income securities and derivatives. Filled with expert advice, valuable insights, and advanced modeling 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 bestsellersmdash;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.

From the Inside Flap The valuation of fixed income securities and interest rate derivatives-from simple structures to the most complex structures found in the interest rate derivatives market and structured finance sector-depends on the interest rate model and term structure model used by the investor. 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: * A survey of interest rate models and their applications * Understanding the building blocks of option-adjusted spread * Techniques for deriving the term structure * Lattice models and their applications to valuing cash and derivative products * Valuing structured products * Multifactor models and their applications * Measuring interest rate volatility * Analyzing and interpreting the yield curve . . . and much more. 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. From the Back Cover Interest Rate, Term Structure, and Valuation Modeling is a valuable practitioner-oriented text that thoroughly reviews the interest rate models and term structure models used today by market professionals and vendors of analytical services. This accessible guide discusses 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. Through an unparalleled blend of theory and practice, this comprehensive guide will quickly enhance your knowledge and expertise in this field. Topics discussed include: * A survey of interest rate models and their applications * Understanding the building blocks of option-adjusted spread * Deriving the term structure using bootstrapping and spline fitting * Lattice models and their applications to valuing cash and derivative products * Valuing structured products * Multifactor models and their applications * Measuring interest rate volatility * And much more Filled with expert advice, keen insights, and advanced modeling techniques, Interest Rate, Term Structure, and Valuation Modeling is a valuable reference source for practitioners who need to understand the critical elements in the valuation of fixed income securities and interest rate derivatives, and the measurement of interest rate risk. About the Author FRANK J. FABOZZI, PhD, CFA, is Editor of the Journal of Portfolio Management and an Adjunct Professor of Finance at Yale University's School of Management. Dr. Fabozzi is on the board of directors of the Guardian Life family of funds and the BlackRock complex of funds. He earned a doctorate in economics from the City University of New York in 1972 and, in 1994, received an honorary doctorate of humane letters from Nova Southeastern University.

Dr. Fabozzi is a Fellow of the International Center for Finance at Yale University.