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Pietro Veronesi . Vitae (PDF format) Research. Teaching. Not only academics "Handbook of Fixed-Income Securities," Wiley, 2016 Textbook: "Fixed Income Securities: Valuation, Risk, and Risk Management," Wiley, 2010 Conflicts of Interest Disclosure

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Pietro Veronesi's book on Fixed Income Securities is probably the best fixed income securities text book out there. What I really like about this book is the way it deals with real life examples and gets theory as close to reality as possible.

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Preface. Acknowledgments. PART I: BASICS. 1 An Introduction to Fixed Income Markets. 2 Basics of Fixed Income Securities. 3 Basics of Interest Rate Risk Management. 4 Basic Refinements in Interest Rate Risk Management. 5 Interest Rate Derivatives: Forwards and Swaps. 6 Interest Rate Derivatives: Futures and Options. 7 Inflation, Monetary Policy, and the Federal Funds Rate. 8 Basics of ...

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Pietro Veronesi, PhD, is Roman Family Professor of Finance at the University of Chicago Booth School of Business, where he teaches Masters and PhD-level courses in fixed income, risk management, and asset pricing.Published in leading academic journals and honored by numerous awards, his research focuses on stock and bond valuation, return predictability, bubbles and crashes, and the relation ...

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