Bond Pricing and Portfolio Analysis: Protecting Investors in the Long Run (MIT Press)

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This text makes accessible the most important methodological advances in bond evaluation from the past twenty years. With uncommon precision and a strong emphasis on the underlying economic fundamentals, Olivier de La Grandville presents a unified framework for understanding the basic tools of bond evaluation, including duration, convexity, and immunization.Among the book's most valuable contributions is a general immunization theorem that can be used by practitioners to protect investors against any change in the structure of spot interest rates. Also of note is the detailed presentation of the Heath-Jarrow-Morton model and a discussion of its relationships with classical immunization schemes. Each chapter is followed by a series of questions, problem sets, and projects; detailed solutions to all of them appear at the end of the book. Although the treatment is thorough and rigorous, the presentation throughout the book is intuitive.

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