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Dynamic Term Structure Modeling Sanjay K. Nawalkha, Gloria M. Soto, Natalia A. Beliaeva, 2007-05-23 Praise for Dynamic Term Structure Modeling This book offers the most comprehensive coverage of term structure models I have seen so far encompassing equilibrium and no arbitrage models in a new framework along with the major solution techniques using trees PDE methods Fourier methods and approximations It is an essential reference for academics and practitioners alike Sanjiv Ranjan Das Professor of Finance Santa Clara University California coeditor Journal of Derivatives Bravo This is an exhaustive analysis of the yield curve dynamics It is clear pedagogically impressive well presented and to the point Nassim Nicholas Taleb author Dynamic Hedging and The Black Swan Nawalkha Beliaeva and Soto have put together a comprehensive up to date textbook on modern dynamic term structure modeling It is both accessible and rigorous and should be of tremendous interest to anyone who wants to learn about state of the art fixed income modeling It provides many numerical examples that will be valuable to readers interested in the practical implementations of these models Pierre Collin Dufresne Associate Professor of Finance UC Berkeley The book provides a comprehensive description of the continuous time interest rate models It serves an important part of the trilogy useful for financial engineers to grasp the theoretical underpinnings and the practical implementation Thomas S Y Ho PHD President Thomas Ho Company Ltd coauthor The Oxford Guide to Financial Modeling Advances in Molecular Docking and Structure-Based Modelling Alexandre G. De Brevern, Ramanathan Sowdhamini, Agnel Praveen Joseph, Joseph Rebehmed, 2022-02-24 Advanced Fixed Income Analytics Wesley Phoa, 1997-11-09 Advanced Fixed Income Analytics helps fixed income professionals stay abreast of the latest developments in the field by providing a practical account of quantitative methods in the fixed income market Wesley Phoa covers a variety of important topics within the bond markets including inflation indexed bonds prepayment risk and modeling term structure models credit spread and volatility risk and risk measures and return attribution The information and guidance of Advanced Fixed Income Analytics has a strong emphasis on empirical analysis and practical applications that will prepare you for anything within the fixed income market Pseudo-peptides in Drug Discovery Peter E. Nielsen, 2006-03-06 Peptides are among the most versatile bioactive molecules yet the do not make good drugs because they are quickly degraded or modified in the body To overcome this problem stable and at the same time biologically active pseudo peptides have been developed These novel compounds open up new perspectives in drug design by providing an entire range of highly specific and non toxic pharmaceuticals This is the first work devoted to the topic and draws together

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