



Consistent Nelson and Siegel Yield Curve Models

By Leo Krippner

VDM Verlag Jun 2009, 2009. Taschenbuch. Book Condition: Neu. 219x150x15 mm. Neuware - A popular class of yield curve models is based on the Nelson and Siegel (1987) (hereafter NS) approach of fitting yield curve data with simple functions of maturity. However, NS models are not theoretically consistent and they also lack an economic foundation, which limits their wider application in finance and economics. This thesis derives an intertemporally-consistent and arbitrage-free version of the NS model, and provides an explicit macroeconomic foundation for that augmented NS (ANS) model. To illustrate the general applicability of the ANS model, it is then applied to four distinct topics spanning finance and economics, each of which are active areas of research in their own right: i.e (1) forecasting the yield curve; (2) investigating relationships between the yield curve and the macroeconomy; (3) fixed interest portfolio management; and (4) investigating the uncovered interest parity hypothesis (UIPH). 168 pp. Englisch.



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Reference Series Books LLC Nov 2011, 2011. Taschenbuch. Book Condition: Neu. 249x191x7 mm. This item is printed on demand - Print on Demand Neuware - Quelle: Wikipedia. Seiten: 100. Kapitel: Myers-Briggs-Typindikator, Keirsey Temperament Sorter, DISG, Eignungstest für das Medizinstudium, Adult Attachment Interview,...



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