



Binomial Tree Model For Convertible Bond Pricing Within

Marc A. Shivers



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Moorad Choudhry, Michele Lizzio, 2015-08-28 Each new chapter of the Second Edition covers an aspect of the fixed income market that has become relevant to investors but is not covered at an advanced level in existing textbooks. This is material that is pertinent to the investment decisions but is not freely available to those not originating the products. Professor Choudhry's method is to place ideas into contexts in order to keep them from becoming too theoretical. While the level of mathematical sophistication is both high and specialized, he includes a brief introduction to the key mathematical concepts. This is a book on the financial markets, not mathematics, and he provides few derivations and fewer proofs. He draws on both his personal experience as well as his own research to bring together subjects of practical importance to bond market investors and analysts. Presents practitioner level theories and applications never available in textbooks. Focuses on financial markets, not mathematics. Covers relative value, investing, returns analysis and risk estimation. **Pricing and Hedging Credit Risk in Convertible Bonds**, 1999 [Corporate Bond Markets](#)

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Convertible Bond Valuation and Pricing Marc A. Shivers, 2003

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