



Estimating and Interpreting the Yield Curve (Financial Economics and Quantitative Analysis Series)

Nicola Anderson, Francis Breedon, Mark Deacon, Andrew Derry, Gareth Murphy

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A yield curve is a graph indicating the term structure of interest rates by plotting the yields of all bonds of the same quality. This book provides a thorough analysis of estimation techniques and a survey of yield curve interpretation. On the former it is the most advanced book in its field, on the latter it provides an introduction to more specialised texts. It also provides important insight into the latest thinking on these techniques at the Bank of England.

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