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Modeling Fixed Income Securities and Interest Rate Options

Robert Jarrow, 2019-09-17 *Modeling Fixed Income Securities and Interest Rate Options*, Third Edition presents the basics of fixed-income securities in a way that, unlike competitive texts, requires a minimum of prerequisites. While other books focus heavily on institutional details of the bond market, all of which could easily be learned on the job, the third edition of this classic textbook is more focused with presenting a coherent theoretical framework for understanding all basic models. The author's unified approach—the Heath Jarrow Morton model—under which all other models are presented as special cases, enhances understanding of the material. The author's pricing model is widely used in today's securities industry. This new edition offers many updates to align with advances in the research and requires a minimum of prerequisites while presenting the basics of fixed-income securities. Highlights of the Third Edition Chapters 1-16 completely updated to align with advances in research Thoroughly eliminates out-of-date material while advancing the presentation Includes an ample amount of exercises and examples throughout the text which illustrate key concepts .

Department of Transportation and Related Agencies

Appropriations for 1994 United States. Congress. House. Committee on Appropriations. Subcommittee on Department of Transportation and Related Agencies Appropriations, 1993

Modeling Fixed-Income Securities and Interest Rate Options

Robert A. Jarrow, 2002 This text seeks to teach the basics of fixed-income securities in a way that requires a minimum of prerequisites. Its approach - the Heath Jarrow Morton model - under which all other models are presented as special cases, aims to enhance understanding while avoiding repetition.

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Coast Guard, 1976

Chocolate and Health: Friend or Foe? Mauro Serafini, Emilio

Jirillo,2018-02-15 In the ancient past, cocoa has been appreciated as a high-calorie food to boost energy in soldiers and for its undefined medicinal and mystical properties. During other times, chocolate has been considered as the forbidden “food of God”: a treasure of pleasure for the mind and the soul. The overall perception of the consumer for chocolate was of a “charming” and appealing food with lots of negative aspects related to high sugar content leading to consider chocolate as “junk food” for its “obesigen” calories. Recently, in association with the renewed interest of nutrition science in alternative source of health-promoting foods and ingredients, a large body of research has been conducted to unravel the pro and cons of cocoa in relation to human health. Epidemiological evidences indicate that cocoa consumption helps preventing cardiovascular disease for its high content in bioactive flavonoids. Clinical trials show that chocolate consumption might improve vascular function, decreasing platelet aggregation and display an antioxidant and anti-inflammatory effect. The putative protective action of cocoa seems to be multi-factorial and involving different aspects of vascular, antioxidant and endothelial function. However, the mechanism(s) that account for the benefits of cocoa it is still unclear. The aim of this Research Topic is therefore to provide the reader with an objective picture of the state of art on the association between cocoa and health, mainly through the evidences of human trials; overwhelmingly considered the golden standard for nutritional science. The Research Topic will cover the analysis of the manufacturing processes of the chocolate and the antioxidant effects in humans as well as the majority of the putative health effects of chocolate and cocoa, such as anti-inflammatory properties, effect on immunity, platelet aggregation, blood pressure, endothelial function and cognitive behavior. Unraveling the functional properties of cocoa will help to understand if the 'food of God' is a primordial gift for the health of mankind.

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