

Course information

Analysis of Fixed Income Securities (FIN740)

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Office hours

1. Tuesdays, 3:00-6:00pm, in Grainger 5181B
2. Fridays, 8:00am-10:00am, Webex



Teaching assistant

- TBA
- Her job is to answer questions about the material and the homework
- Please use the Discussion Board in Canvas for this purpose, TBA and/or I will get to your questions as quickly as we can, typically very quickly



Canvas

- On Canvas you will find:
 1. My slides
 2. Our excel from class
 3. All assignments
 4. All readings
 5. A discussion board to get your questions answered by me and one another



Grading

- Bloomberg certification (5%), class participation (10%), group presentation (10%), hw (15%), midterm (25%), final (35%)
- HW assignments are due via canvas uploads (pdf only!) by midnight on the due date, usually on Wednesdays
- Midterm: Thursday, October 27th, 6:00pm to 7:30pm
- Final: TBA



Course plan

1. Preliminaries
2. Immunization
3. The term structure
4. Interest rate models
5. Prepayment and default
6. Spreads galore
7. Asset backed securitization
8. Swaps



Questions?

