

# Course information

Analysis of Fixed Income Securities (FIN740)

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# Office hours

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- ▶ Mondays, 3pm-5pm, in person in Grainger 3115
- ▶ Wednesdays, 3pm-5pm, in person in Grainger 3115
- ▶ Fridays, 8am-10am, online (link on Canvas)



# Canvas

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- 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

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- 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 Fridays
- Midterm: Thursday, November 7th, 6:00pm to 7:45pm
- Final: TBA



# Course plan

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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



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# Questions?

