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Fixed-income securities: valuation, risk management, and portfolio strategies/Lionel Martellini, Philippe Priaulet, and Stéphanie Priaulet p. cm. (Wiley Finance series) Includes bibliographical references and index. ISBN 0-470-85277-1 (pbk.:alk. paper) 1. Fixed-income securities—Mathematical models. 2. Portfolio management—Mathematical models. 3.

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