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Mortgage Valuation Models Embedded Options

Mortgage Backed Securities (MBS) are among the most complex of all financial instruments. Analysis of MBS requires blending empirical analysis of borrower behavior with mathematical modeling of interest rates and home prices. Over the past 25 years, the authors have been at the leading edge of MBS valuation and risk analysis. This book is a detailed description of the sophisticated theories ...

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Over the past 25 years, Davidson and Levin have been at the leading edge of MBS valuation and risk analysis. Mortgage Valuation Models: Embedded Options, Risk and Uncertainty is a detailed description of the sophisticated theories and advanced methods that the authors

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