

Chapter 16 Managing Bond Portfolios.pdf

TABLE OF CONTENTS	
ACKNOWLEDGMENTS	5
LIST OF TABLES	8
1. INTRODUCTION	9
1.1 Background	9
1.2 Evolution of Missing Data Estimation Method	12
1.3 Missing Data Mechanisms	13
1.3.1 Missing Completely at Random	14
1.3.2 Missing at Random	15
1.3.3 Missing Not at Random	16
1.4 Strategies to Manage Missing Data	16
1.4.1 Case Deletion	16
1.4.2 List-Wise Deletion	17
1.4.3 Pair-Wise Deletion	18
1.4.4 Mean Substitution	20
1.4.5 Hot / Cold-Deck Imputation	21
1.4.6 Linear Regression Imputation	22
1.4.7 Multiple Imputation	23
2. LITERATURE REVIEW	25
3. METHOD	26
3.1 Multiple Imputation	26
3.2 Procedure for Analysis	26
3.3 Theoretical Support/Validation for Multiple Imputation	29
3.3 Advantages and Disadvantages of Multiple Imputation	31
4. RESULTS OF MONOTONE MISSING DATA PATTERN	34
4.1 Simulation	34

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Chapter 16 - Managing Bond Portfolios 16-3 6. a. Bond B has a higher yield to maturity than bond A since its coupon payments and maturity are equal to those of A, while its price is lower.

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CHAPTER 16: MANAGING BOND PORTFOLIOS 16-1 CHAPTER 16: MANAGING BOND PORTFOLIOS PROBLEM SETS 1. While it is true that short-term rates are more volatile than long-term rates, the longer duration of the longer-term bonds makes their prices and their rates of return more volatile. The higher duration

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Chapter 16 - Managing Bond Portfolios CHAPTER 16: MANAGING BOND PORTFOLIOS PROBLEM SETS 1. While it is true that short-term rates are more volatile than long-term rates, the longer duration of the longer-term bonds makes their prices and their rates of return more volatile.

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CHAPTER 16: MANAGING BOND PORTFOLIOS Solutions to Suggested Problems 2. Duration can be thought of as a weighted average of the maturities of the cash flows paid to holders of the perpetuity, where the weight for each cash flow is equal to the present value

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