

Fixed Income Analysis Relative Value

Fixed Income Analysis Relative Value - Fixed-Income Relative-Value Investing (FI-RV) is a hedge fund investment strategy made popular by the failed hedge fund Long-Term Capital Management. Doug Huggins has been working in the fixed income markets in the US and Europe for 25 years. He managed the European fixed income relative value research group at ...Amazon.com: Fixed Income Relative Value Analysis, + Website: A Practitioners Guide to the Theory, Tools, and Trades (0884140837623): Doug Huggins, Christian Schaller ...DAY 1: Statistical Relative Value Models Introduction to Fixed Income Relative Value (RV) Analysis + Concept of RV analysis + Sources of RV opportunities