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Statistical analysis of fixed income market. (English) Zbl 0995.91013

Summary: We present cross and time series analysis of price fluctuations in the US Treasury fixed income market. Bonds have been classified according to a suitable metric based on the correlation among them. The classification shows how the correlation among fixed income securities depends strongly on their maturity. We study also the structure of price fluctuations for single time series.

MSC:
91B24 Microeconomic theory (price theory and economic markets)
91B84 Economic time series analysis

Keywords:
price fluctuations; time series analysis

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References:

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