

Interest Rate Models - Theory And Practice: With Smile, Inflation And Credit (Springer Finance) By Damiano Brigo

By Damiano Brigo

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A theory in which the interest rate differential between two countries is equal to the differential between the forward exchange rate and the spot exchange rate.

<http://www.investopedia.com/terms/i/interestrparity.asp>

A short-rate model, in the context of interest rate derivatives, is a mathematical model that describes the future evolution of interest rates by describing the

http://en.wikipedia.org/wiki/Short-rate_model

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Bank stress tests have emphasized accuracy in credit risk modeling but not in interest rate modeling.

<http://seekingalpha.com/article/2070713-stress-testing-and-interest-rate-risk-models-how-many-risk-factors-are-necessary>

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Professor Damiano Brigo holds the Chair in Mathematical Finance at Interest Rate Models: Theory and Practice Inflation and Credit, Heidelberg, Springer Verlag.
<http://www.imperial.ac.uk/people/damiano.brigo>

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<http://www.accountingsoftwarereviewz.com/content/interest-rates-and-inflation>

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The rate of interest is established through Siemens Financial Services Private Limited s interest rate model, which takes into consideration aspects such as market
<http://finance.siemens.com/financialservices/in/service/fair-practice-code/interest-rate-model/pages/interest-rate-model.aspx>

A common model used in the financial industry for modelling the short rate (think overnight rate, but actually an infinitesimally short amount of time) is the
<http://www.r-bloggers.com/fun-with-the-vasicek-interest-rate-model/>

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<http://www.ebooks.com/303965/interest-rate-models--theory-and-practice/brigo-damiano-mercurio-fabio/>

co-authored the book Interest rate models: theory and practice for Practice - with Smile, Inflation and Credit and Applied Finance, Vol: 10; Brigo,
http://en.wikipedia.org/wiki/Damiano_Brigo

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http://en.wikipedia.org/wiki/CIR_model

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involved is analogous to interest-rate modeling, Credit Springer Finance; Interest Rate Models - Theory and Practice' provides a wide

http://www.buecher.de/shop/finanzmathematik/interest-rate-models/brigo-damiano-mercurio-fabio/products_products/detail/prod_id/09768722/

The 2nd edition of this successful book has several new features. The calibration discussion of the basic LIBOR market model has been enriched

<http://www.springer.com/us/book/9783662045534>

Determinism. The history of interest-rate modelling begins with deterministic rates, and the ideas of yield to maturity, duration, etc. The assumption of determinism

http://wilmottwiki.com/wiki/index.php?title=Interest_rate_model_history

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INTEREST RATES 387 The plan of our paper is as follows. Section 2 summarizes the equilibrium model developed in Cox, Ingersoll, and Ross [6] and specializes it for

<http://www.jstor.org/stable/1911242>

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