

# **SABR And SABR LIBOR Market Models In Practice: With Examples Implemented In Python (Applied Quantitative Finance) By Christian Crispoldi;Gérald Wigger;Peter Larkin**

**By Christian Crispoldi;Gérald Wigger;Peter Larkin**

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The LIBOR/SABR Market Models: A Critical Review (December 22, 2009). Available at SSRN: or .

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