

**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**

The SABR/ LIBOR Market Model. Pricing, Calibration -

This book presents a major innovation in the interest rate space. It explains a financially motivated extension of the LIBOR Market model which accurately

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