



Interest rate models : theory and practice : with smile, inflation, and credit /

Brigo, Damiano (1966-)

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Electronic books Statistics

Monografía

Contains a calibration discussion of the basic LIBOR market model, with an analysis of the impact of the swaptions interpolation technique and of the exogenous instantaneous correlation on the calibration outputs. This work also includes a discussion of historical estimation of the instantaneous correlation matrix and of rank reduction

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