

## Interest Rate Models An Introduction

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"This book provides an excellent introduction to the field of interest-rate modeling for readers at the graduate level with a background in mathematics. It covers all key models and topics in the field and provides first glances at practical issues (calibration) and important related fields (credit risk). The mathematics is structured very well."

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2 INTEREST-RATE MODELS: AN INTRODUCTION By Andrew J.G. Cairns Heriot-Watt University Edinburgh

### ~~INTEREST-RATE MODELS: AN INTRODUCTION~~

Refreshingly broad in scope, covering numerical methods, credit risk, and descriptive models, and with an approachable sequence of opening chapters, Interest Rate Models will make readers--be they graduate students, academics, or practitioners--confident enough to develop their own interest rate models or to price nonstandard derivatives using existing models.

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In the introduction to this course we will cover interest rate models, features of a good practical model, importance of calibrating a model and the criteria for model selection. We also briefly look at the features of equilibrium and no-arbitrage models and one-factor and multifactor models.

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"This book provides an excellent introduction to the field of interest-rate modeling for readers at the graduate level with a background in mathematics. It covers all key models and topics in the field and provides first glances at practical issues (calibration) and important related fields (credit risk).

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The Vasicek interest rate model (or simply the Vasicek model) is a mathematical method of modeling interest rate movements. The model describes the movement of an interest rate as a factor composed...

~~Vasicek Interest Rate Model Definition~~

Introduction ? HJM (Heath-Jarrow-Morton) model is a very general framework used for pricing interest rates and credit derivatives. ? Big banks trade hundreds, sometimes even thousands, of different types of derivatives and need to have a modeling/technological framework which can quickly accommodate new payoffs.

### ~~HJM Model for Interest Rates and Credit~~

"This book provides an excellent introduction to the field of interest-rate modeling for readers at the graduate level with a background in mathematics. It covers all key models and topics in the field and provides first glances at practical issues (calibration) and important related fields (credit risk). The mathematics is structured very well."

### ~~Amazon.com: Interest Rate Models (9780691118949): Cairns ...~~

he term structure of interest rates(also known as the yield curve) plays a central role—both theoretically and practically—in the economy. The Federal Open Market Committee (FOMC) conducts monetary policy by targeting interest rates at the short end of the yield curve.

### ~~Modeling the Term Structure of Interest Rates: An Introduction~~

Andrew Cairns is Professor of Financial Mathematics in the Department of Actuarial Mathematics and Statistics at Heriot-Watt University, Edinburgh. He does research in stochastic mortality modelling and longevity risk, stochastic pension fund modelling, interest-rate models, and stochastic investment models.

### ~~Andrew Cairns—HW~~

Introduction The n-dimensional Markov-functional model Pricing tests Linus Kaisajuntti, Joanne Kennedy An n-Dimensional Markov-Functional Interest Rate Model Introduction The n-dimensional Markov-functional model Pricing tests Postulate  $L_i T_i = f_i(x_i T_i), i = 1, \dots, n$  (7) where  $f_i$  is some monotone function.

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