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Interest Rate Models An Introduction

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

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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~~

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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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