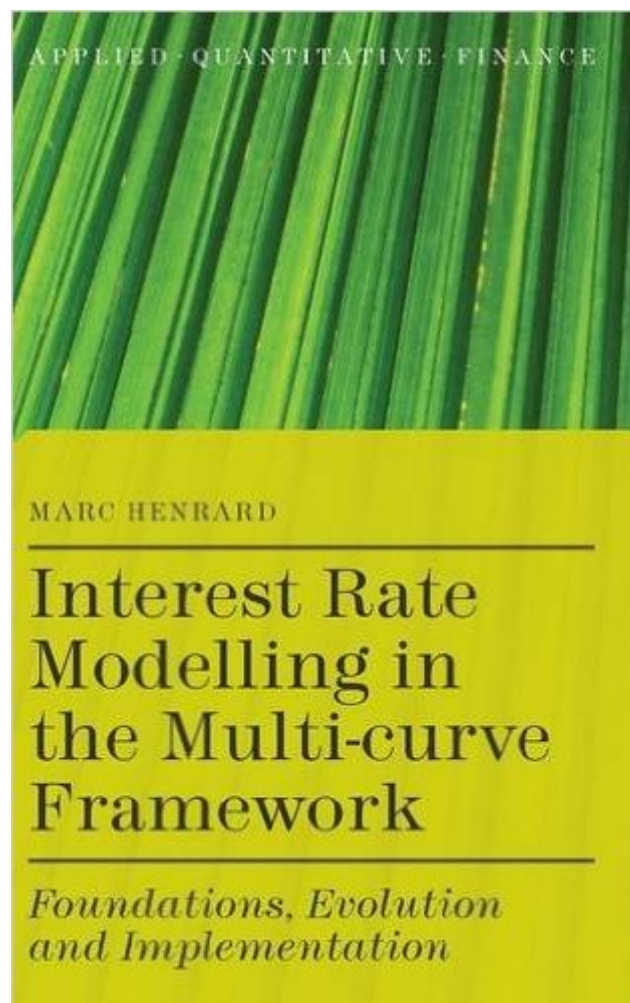# Interest Rate Modelling In The Multi-Curve Framework: Foundations, Evolution And Implementation (Applied Quantitative Finance)

Synopsis

Following the financial crisis dramatic market changes, a new standard in interest rate modelling emerged, called the multi-curve framework. The author provides a detailed analysis of the framework, through its foundations, evolution and implementation. The book also covers recent extensions to collateral and stochastic spreads modelling.

Book Information

Series: Applied Quantitative Finance

Hardcover: 241 pages

Publisher: Palgrave Macmillan; 2014 edition (June 26, 2014)

Language: English

ISBN-10: 1137374659

ISBN-13: 978-1137374653

Product Dimensions: 6.3 x 0.9 x 9.5 inches

Shipping Weight: 1.2 pounds (View shipping rates and policies)

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