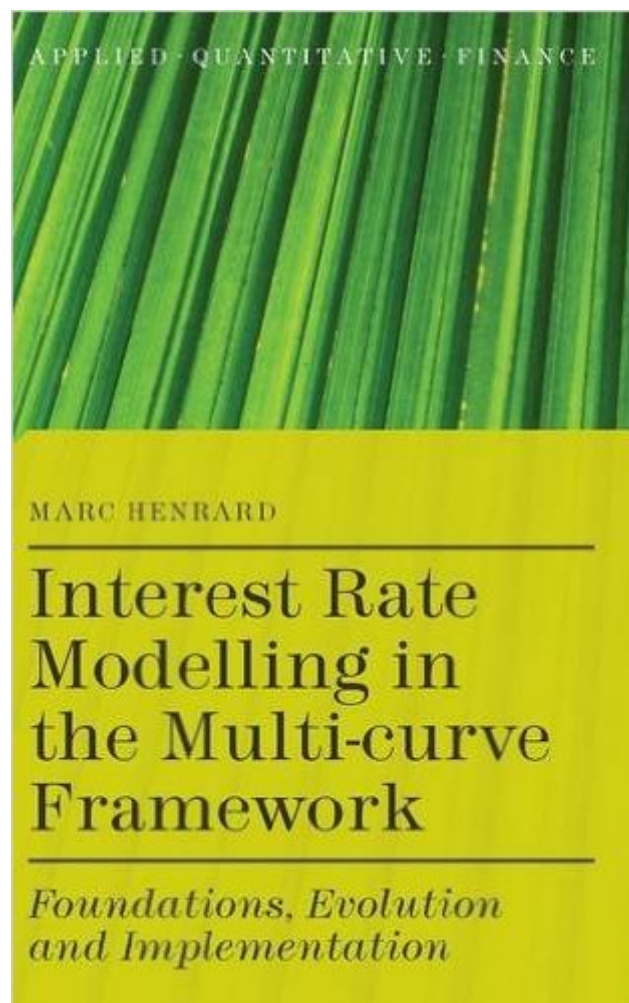


The book was found

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)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #1,037,473 in Books (See Top 100 in Books) #73 in Books > Business & Money > Economics > Interest #234 in Books > Business & Money > Investing > Futures #342 in Books > Business & Money > Insurance > Risk Management

[Download to continue reading...](#)

Interest Rate Modelling in the Multi-Curve Framework: Foundations, Evolution and Implementation (Applied Quantitative Finance) Discounting, LIBOR, CVA and Funding: Interest Rate and Credit Pricing (Applied Quantitative Finance) Interest Rate Modelling: Financial Engineering Corporate Finance: Corporate Finance Guide To Understanding Corporate Finance With Strategies For Business Owners For Utilizing Corporate Finance Including ... Finance Business, Theory And Practice) Clay Modelling for Beginners: An Essential Guide to Getting Started in the Art of Sculpting Clay ~ (Clay Modelling | Clay Modeling | Clay Art) The Validation of Risk Models: A Handbook for Practitioners (Applied Quantitative Finance) Valuation in a World of CVA and DVA: A Tutorial on Debt Securities and Interest Rate Derivatives Interest Rate Swaps and Other Derivatives (Columbia Business School Publishing) Valuation of Interest Rate Swaps and Swaptions Interest Rate Swaps and Their Derivatives: A Practitioner's Guide Interest Rate Liberalization and Money Market Development: Proceedings of a Seminar Held in Beijing July/Augu Multiple Interest Rate Analysis: Theory and Applications (Palgrave Pivot) Modern Pricing of Interest-Rate Derivatives: The LIBOR

Market Model and Beyond Interest Rate Markets: A Practical Approach to Fixed Income Interest Rate Models: An Introduction Interest Rate Cycles: An Introduction Interest Rate Management Minding Mr. Market: Ten Years on Wall Street With Grant's Interest Rate Observer The rate of interest MCPD Self-Paced Training Kit (Exams 70-536, 70-528, 70-547): Microsoft's .NET Framework Web Developer Core Requirements: Microsoft .Net Framework Web ... Requirements (Microsoft Press Training Kit)

[Dmca](#)