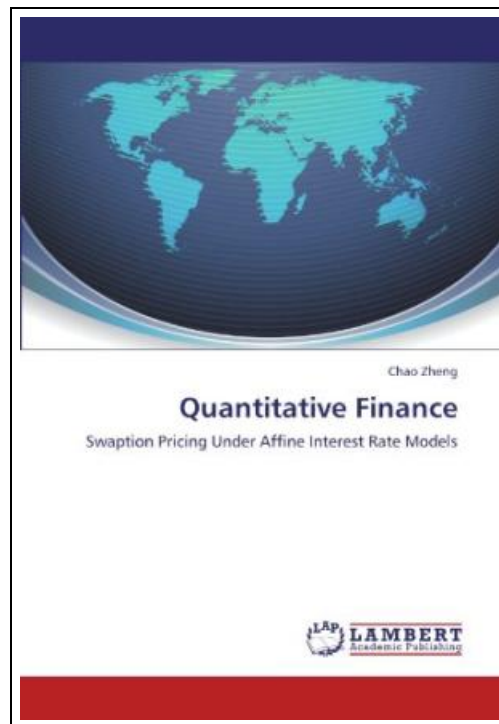


Quantitative Finance : Swaption Pricing Under Affine Interest Rate Models



Filesize: 9.18 MB

Reviews

This is basically the very best book i have read right up until now. It is definitely simplistic but excitement in the 50 % from the ebook. Your daily life period will likely be transform as soon as you total reading this article pdf.
(Prof. Ambrose Pollich DDS)

QUANTITATIVE FINANCE : SWAPTION PRICING UNDER AFFINE INTEREST RATE MODELS



LAP Lambert Academic Publishing Jun 2012, 2012. Taschenbuch. Condition: Neu. This item is printed on demand - Print on Demand Neuware - A swaption is a sort of fixed-income derivatives in finance, which are widely traded in financial markets. Thus, swaption pricing is a hot topic in financial mathematics. In this thesis, we will analyze swaptions whose short term interest rates are assumed to follow some affine models with dimension of factors more than two, so called multiple-factor interest rate models. Considering there is no analytical solution for such a swaption price, we attempt to approximate it, and our discussion will focus on one of these approximation method proposed by Collin-Dufresne and Goldstein. We will discuss the situations where the underlying interest rate models are Gaussian and CIR2++ respectively and develop this method by providing an accurate measure of approximation errors. Besides, other swaption pricing methods in literatures that provide different insights into swaption other than CDG approximation are discussed, as well as analytical solutions under one-factor interest rate models if exist. 84 pp. Englisch.



[Read Quantitative Finance : Swaption Pricing Under Affine Interest Rate Models Online](#)



[Download PDF Quantitative Finance : Swaption Pricing Under Affine Interest Rate Models](#)

Other Kindle Books



Read Write Inc. Phonics: Yellow Set 5 Storybook 7 Do We Have to Keep it?

Oxford University Press, United Kingdom, 2016. Paperback. Book Condition: New. Tim Archbold (illustrator). 211 x 101 mm. Language: N/A. Brand New Book. These engaging Storybooks provide structured practice for children learning to read the Read...

[Read PDF »](#)



Index to the Classified Subject Catalogue of the Buffalo Library; The Whole System Being Adopted from the Classification and Subject Index of Mr. Melvil Dewey, with Some Modifications .

Rarebooksclub.com, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This historic book may have numerous typos and missing text. Purchasers can usually...

[Read PDF »](#)



Dog on It! - Everything You Need to Know about Life Is Right There at Your Feet

14 Hands Press, United States, 2013. Paperback. Book Condition: New. 198 x 132 mm. Language: English . Brand New Book ***** Print on Demand *****.Have you ever told a little white lie? Or maybe a...

[Read PDF »](#)



Will My Kid Grow Out of It?: A Child Psychologist's Guide to Understanding Worrisome Behavior

Chicago Review Press. Paperback. Book Condition: new. BRAND NEW, Will My Kid Grow Out of It?: A Child Psychologist's Guide to Understanding Worrisome Behavior, Bonny J. Forrest, At some point most parents wonder whether their...

[Read PDF »](#)



Is It Ok Not to Believe in God?: For Children 5-11

Createspace, United States, 2014. Paperback. Book Condition: New. Large Print. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****.A short story about an 8 year old girl called Tia,...

[Read PDF »](#)