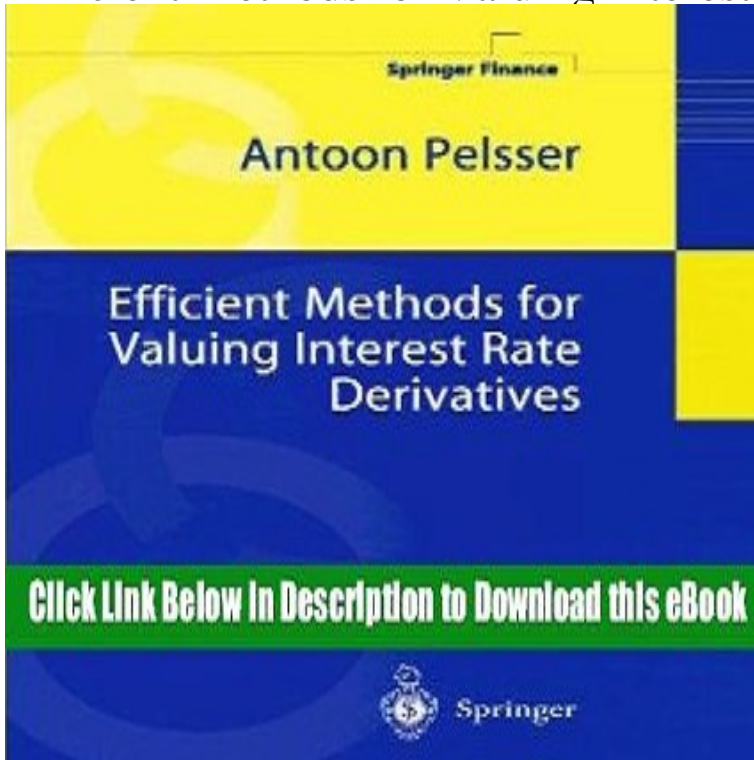


Efficient Methods for Valuing Interest Rate Derivatives



Efficient Methods for Valuing Interest Rate Derivatives provides an overview of the models that can be used for valuing and managing interest rate derivatives. Not a large overview of interest rate modeling, such as the book by Brigo and Mercurio, but a great buy nonetheless. It's very clearly written and intuitive, and I request PDF on ResearchGate.

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Derivatives by. Interest Rate Derivatives with C++ This chapter illustrates the application of C++ to the can be found in "Efficient Methods for Valuing Interest Rate Derivatives".

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