1. Vasicek Model

The model goes as follows:

In Vasicek Model, bond prices are given by

where

1. CIR Model

The model goes as follows:

In CIR model, the term structure is given by

where

1. Nelson-Siegel

The Nelson-Siegel model proposes that the instantaneous forward curve can be modeled with the following:

This can be integrated to derive an equation for the zero curve