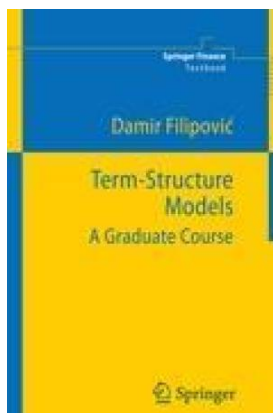


Get Kindle

TERM-STRUCTURE MODELS



Springer Mai 2012, 2012. Taschenbuch. Book Condition: Neu. 241x156x20 mm. This item is printed on demand - Print on Demand Titel. - Changing interest rates constitute one of the major risk sources for banks, insurance companies, and other financial institutions. Modeling the term-structure movements of interest rates is a challenging task. This volume gives an introduction to the mathematics of term-structure models in continuous time. It includes practical aspects for fixed-income markets such as day-count conventions, duration of coupon-paying bonds...

Download PDF Term-Structure Models

- Authored by Damir Filipovic
- Released at 2012



Filesize: 2.11 MB

Reviews

A whole new e-book with an all new perspective. It is among the most amazing publication i actually have study. You wont really feel monotony at anytime of your respective time (that's what catalogs are for concerning if you request me).

-- **Austen Feil Jr.**

This ebook is wonderful. Of course, it really is perform, nevertheless an interesting and amazing literature. Its been printed in an extremely straightforward way and it is simply after i finished reading this ebook where in fact changed me, modify the way i believe.

-- **Prof. Maxwell Stracke**

Related Books

- [Psychologisches Testverfahren](#)
- [Programming in D](#)
- [The TW treatment of hepatitis B road of hope\(Chinese Edition\)](#)
- [Peppa Pig: Sports Day - Read it Yourself with Ladybird: Level 2](#)
- [DK Readers Duckling Days](#)