References

- 1. Nath, G. (2012) Estimating term structure changes using principal component analysis in Indian sovereign bond market, Munich Personal RePEc Archive. Available at: https://mpra.ub.uni-muenchen.de/39229/ (Accessed: 01 March 2024).
- 2. Chae, S.C. and Choi, S.-Y. (2022) Analysis of the term structure of major currencies using principal component analysis and Autoencoders, MDPI. Available at: https://www.mdpi.com/2075-1680/11/3/135 (Accessed: 01 March 2024).
- 3. Oprea, A. (2022) The use of principal component analysis (PCA) in building yield curve scenarios and identifying relative-value trading opportunities on the Romanian government bond market, MDPI. Available at: https://www.mdpi.com/1911-8074/15/6/247 (Accessed: 01 March 2024).
- 4. Driessen a et al. (2003) Common factors in international bond returns, Journal of International Money and Finance. Available at: https://www.sciencedirect.com/science/article/abs/pii/S0261560603000469