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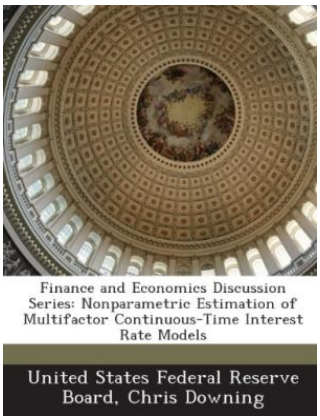

Bibliogov, United States, 2013. Paperback. Book Condition: New. 246 x 189 mm. Language: English . Brand New Book ***** Print on Demand *****.This paper studies the finite sample properties of the kernel regression method of Boudoukh et al. (1998) for estimating multifactor continuous-time term structure models. Monte Carlo simulations are employed, with a grid-search technique to find the optimal kernel bandwidth. The estimator exhibits truncation and correlated residuals biases near the boundaries of the data. However, the variance of the...

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