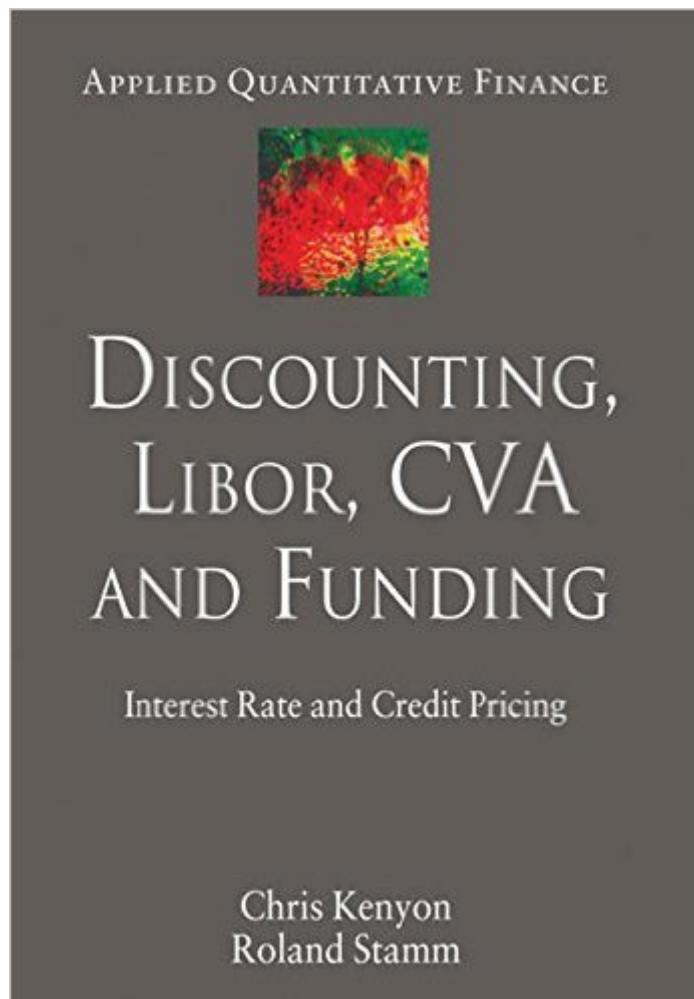


The book was found

# Discounting, LIBOR, CVA And Funding: Interest Rate And Credit Pricing (Applied Quantitative Finance)



## Synopsis

Providing the most up-to-date tools and techniques for pricing interest rate and credit products for the new financial world, this book discusses pricing and hedging, funding and regulation, and interpretation, as an essential resource for quantitatively minded practitioners and researchers in finance.

## Book Information

Series: Applied Quantitative Finance

Hardcover: 227 pages

Publisher: Palgrave Macmillan; 2012 edition (September 4, 2012)

Language: English

ISBN-10: 1137268514

ISBN-13: 978-1137268518

Product Dimensions: 6.3 x 0.6 x 11 inches

Shipping Weight: 1.2 pounds (View shipping rates and policies)

Average Customer Review: 5.0 out of 5 starsÂ  See all reviewsÂ  (1 customer review)

Best Sellers Rank: #1,477,901 in Books (See Top 100 in Books) #97 inÂ  Books > Business & Money > Economics > Interest #500 inÂ  Books > Business & Money > Skills > Business Mathematics #506 inÂ  Books > Business & Money > Insurance > Risk Management

## Customer Reviews

Spot on reference!!!

[Download to continue reading...](#)

Discounting, LIBOR, CVA and Funding: Interest Rate and Credit Pricing (Applied Quantitative Finance) Modern Pricing of Interest-Rate Derivatives: The LIBOR Market Model and Beyond Interest Rate Modelling in the Multi-Curve Framework: Foundations, Evolution and Implementation (Applied Quantitative Finance) Valuation in a World of CVA and DVA: A Tutorial on Debt Securities and Interest Rate Derivatives Business Funding Secrets: How to Get Small Business Loans, Crowd Funding, Loans from Peer to Peer Lending, Government Grants and Personal Funding Ideas. (Quick Start Guide Book 1) Improve Your Credit Score: How to Remove Negative Items from Your Credit Report and Raise Credit Ratings: Step-by-step Credit Repair Guide Corporate Finance: Corporate Finance Guide To Understanding Corporate Finance With Strategies For Business Owners For Utilizing Corporate Finance Including ... Finance Business, Theory And Practice) A

Pragmatist's Guide to Leveraged Finance: Credit Analysis for Bonds and Bank Debt (paperback) (Applied Corporate Finance) A Pragmatist's Guide to Leveraged Finance: Credit Analysis for Bonds and Bank Debt (Applied Corporate Finance) RAPID RESULTS Credit Repair Credit Dispute Letter System: Credit Rating and Repair Book Improve Your Credit Score: How to Remove Negative Items from Your Credit Report and Raise Credit Ratings Credit Scoring Secrets (Credit Repair): How To Raise Your Credit Score 100 Points In 100 Days Credit Repair Ninja (A 5 Minute Guide) - 21 Ways To Fix Your Credit Score Lightning Fast - 2016: How To Fix Your Bad Credit Score In 30 Days Or Less Credit Repair Ninja (A 5 Minute Guide) - 21 Ways To Fix Your Credit Score Lightning Fast: How To Fix Your Bad Credit Score In 30 Days Or Less Business Funding Secrets: How to Get Small Business Loans, Crowd Funding, Loans from Peer to Peer Lending, and More Quantitative Methods in Derivatives Pricing: An Introduction to Computational Finance The Validation of Risk Models: A Handbook for Practitioners (Applied Quantitative Finance) Credit Risk: Pricing, Measurement, and Management (Princeton Series in Finance) Interest Rate Swaps and Other Derivatives (Columbia Business School Publishing) Valuation of Interest Rate Swaps and Swaptions

[Dmca](#)