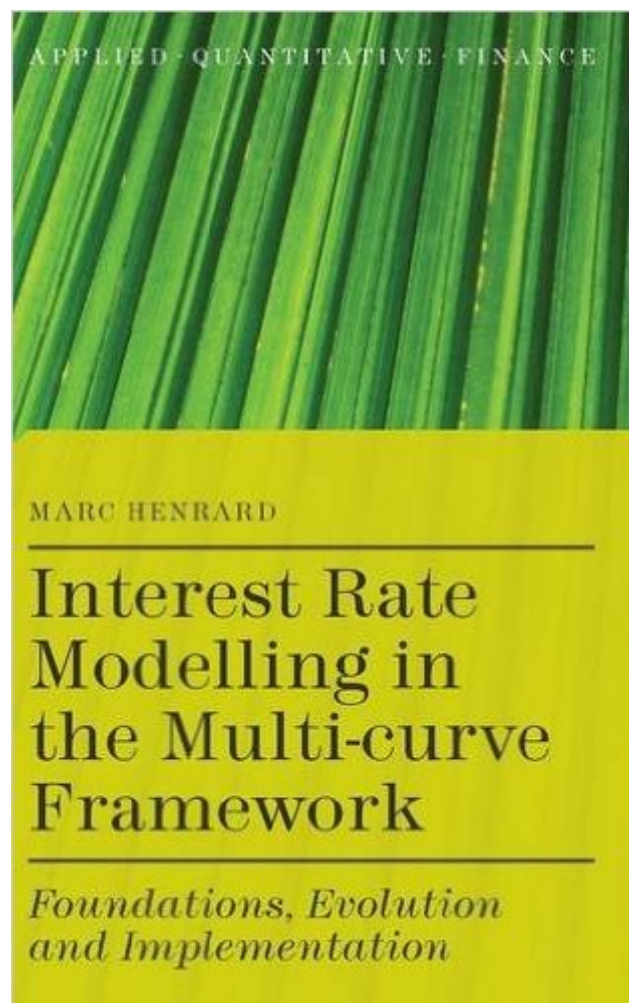


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Interest Rate Modelling In The Multi-Curve Framework: Foundations, Evolution And Implementation (Applied Quantitative Finance)



Synopsis

Following the financial crisis dramatic market changes, a new standard in interest rate modelling emerged, called the multi-curve framework. The author provides a detailed analysis of the framework, through its foundations, evolution and implementation. The book also covers recent extensions to collateral and stochastic spreads modelling.

Book Information

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