The SABR/LIBOR Market Model: Pricing, Calibration And Hedging For Complex Interest-Rate Derivatives [Kindle Edition]

By Riccardo Rebonato;Kenneth McKay;Richard White

the mathematics of derivatives pricing and quantitative Calibration and Hedging for Complex Interest-Rate Derivatives - Riccardo Rebonato, Kenneth McKay

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It explains a financially motivated extension of the LIBOR Market model which accurately reproduces the Calibrating the LMM/SABR model to Market Swaption Prices

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The main objective of the present work is to efficiently calibrate some recent SABR/LIBOR market models to real in the LIBOR/SABR pricing with Monte

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This book presents a major innovation in the interest rate space. It explains a financially motivated extension of the LIBOR Market model which accurately reproduces

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Dynamics . The SABR model describes a single forward , such as a LIBOR forward rate, a forward swap rate, or a forward stock price. The volatility of the forward is

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