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

By Riccardo Rebonato;Kenneth McKay;Richard White

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March 2009. Rebonato, Riccardo / McKay, Kenneth / White, Richard The SABR/LIBOR Market Model Pricing, Calibration and Hedging for Complex Interest-Rate Derivatives

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The SABR/LIBOR Market Model Riccardo Rebonato Hardcover, published March 2009, in United Kingdom, by John Wiley and Sons Ltd

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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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Number of Pages in PDF File: 42. Keywords: LIBOR Market model, LMM, SABR, Affine, Quadratic, Short Rate Models. JEL Classification: G11, G12, G13, G20, G21, G22, G23, G24

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