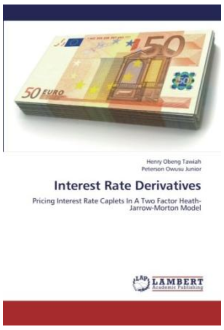
Find eBook

INTEREST RATE DERIVATIVES



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Pricing Interest Rate Caplets In A Two Factor Heath-Jarrow-Morton Model | The Heath Jarrow Morton is used for modelling fixed income markets and has closed form solutions for specific volatilities. The known methods are different such that the approximation of the integral arbitrage-free drift is constructed using Euler-type approach schemes discretization. A Java applet is developed to price a caplet using a different numerical approach based on a functional backward Kolmogorov equation...

Download PDF Interest Rate Derivatives

- Authored by Tawiah, Henry Obeng / Owusu Junior, Peterson
- Released at -

DOWNLOAD PDF

Filesize: 8.33 MB

Reviews

It is great and fantastic. Better then never, though i am quite late in start reading this one. Its been written in an extremely simple way and is particularly only right after i finished reading this ebook where actually changed me, affect the way i really believe.

-- ***Orin Blick***

Merely no words to clarify. I could comprehended almost everything using this published e publication. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- ***Lori Terry***

Most of these pdf is the best book readily available. It usually is not going to expense a lot of. Its been printed in an exceedingly easy way which is only soon after i finished reading this publication in which actually transformed me, change the way i really believe.

-- ***Hadley Haag***