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By Damiano Brigo

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Interest rate model history - Wilmott Wiki -

Determinism. The history of interest-rate modelling begins with deterministic rates, and the ideas of yield to maturity, duration, etc. The assumption of determinism http://wilmottwiki.com/wiki/index.php?title=Interest_rate_model_history

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Short- rate model - Wikipedia, the free -

A short-rate model, in the context of interest rate derivatives, is a mathematical model that describes the future evolution of interest rates by describing the http://en.wikipedia.org/wiki/Short-rate_model

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Cox Ingersoll Ross model - Wikipedia, the free -

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http://en.wikipedia.org/wiki/CIR_model

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Fun with the Vasicek Interest Rate Model | -

A common model used in the financial industry for modelling the short rate (think overnight rate, but actually an infinitesimally short amount of time) is the

<http://www.r-bloggers.com/fun-with-the-vasicek-interest-rate-model/>

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Vasicek Interest Rate Model Definition | -

DEFINITION of 'Vasicek Interest Rate Model' A method of modeling interest rate movement that describes the movement of an interest rate as a factor of market risk

<http://www.investopedia.com/terms/v/vasicek-model.asp>

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A Theory of the Term Structure of Interest Rates - -

INTEREST RATES 387 The plan of our paper is as follows. Section 2 summarizes the equilibrium model developed in Cox, Ingersoll, and Ross [6] and specializes it for

<http://www.jstor.org/stable/1911242>

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http://en.wikipedia.org/wiki/Damiano_Brigo

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<http://www.maa.org/publications/maa-reviews/interest-rate-models-theory-and-practice-with-smile-inflation-and-credit>

Interest Rate Parity Definition | Investopedia -

A theory in which the interest rate differential between two countries is equal to the differential between the forward exchange rate and the spot exchange rate.

<http://www.investopedia.com/terms/i/interestrategy.asp>

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Interest Rate Model - Financial Services - -

The rate of interest is established through Siemens Financial Services Private Limited's interest rate model, which takes into consideration aspects such as market

<http://finance.siemens.com/financialservices/in/service/fair>

[-practice-code/interest-rate-model/pages/interest-rate-model.aspx](#)

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