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By Damiano Brigo

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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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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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Damiano Brigo - Wikipedia, the free encyclopedia -

co-authored the book Interest rate models: theory and practice for Practice - with Smile, Inflation and Credit and Applied Finance, Vol: 10; Brigo,
http://en.wikipedia.org/wiki/Damiano_Brigo

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<http://www.abebooks.co.uk/book-search/title/interest-rate/author/brigo/>

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The 2nd edition of this successful book has several new features. The calibration discussion of the basic LIBOR market model has been enriched
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Home - Professor Damiano Brigo - Imperial College -

Professor Damiano Brigo holds the Chair in Mathematical Finance at Interest Rate Models: Theory and Practice Inflation and Credit, Heidelberg, Springer Verlag.

<http://www.imperial.ac.uk/people/damiano.brigo>

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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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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/interestrparity.asp>

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<http://www.accountingsoftwarereviewz.com/content/interest-rate-and-inflation>

Cox Ingersoll Ross model - Wikipedia, the free -

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

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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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<http://www.damianobrigo.it/>

Stress Testing And Interest Rate Risk Models: How -

Bank stress tests have emphasized accuracy in credit risk modeling but not in interest rate modeling.

<http://seekingalpha.com/article/2070713-stress-testing-and-interest-rate-risk-models-how-many-risk-factors-are-necessary>

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>