



Stochastic Interest Rates

By Daragh McInerney, Tomasz Zastawniak

CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2015. Paperback. Book Condition: New. 228 x 152 mm. Language: English . Brand New Book. This volume in the Mastering Mathematical Finance series strikes just the right balance between mathematical rigour and practical application. Existing books on the challenging subject of stochastic interest rate models are often too advanced for Master's students or fail to include practical examples. Stochastic Interest Rates covers practical topics such as calibration, numerical implementation and model limitations in detail. The authors provide numerous exercises and carefully chosen examples to help students acquire the necessary skills to deal with interest rate modelling in a real-world setting. In addition, the book s webpage at provides solutions to all of the exercises as well as the computer code (and associated spreadsheets) for all numerical work, which allows students to verify the results.



Reviews

Without doubt, this is actually the greatest function by any article writer. It is among the most amazing publication i have got read. Its been printed in an exceedingly basic way in fact it is simply after i finished reading through this publication where in fact changed me, change the way i believe.

-- Arielle Ledner

The best ebook i possibly read. I have go through and i also am sure that i am going to planning to read once again again later on. Its been printed in an extremely simple way which is simply after i finished reading through this ebook by which basically changed me, alter the way i really believe.

-- Telly Hessel

You May Also Like



The Truth about Same-Sex Marriage: 6 Things You Must Know about What's Really at Stake

Moody Press, U.S. Paperback / softback. Book Condition: new. BRAND NEW, The Truth about Same-Sex Marriage: 6 Things You Must Know about What's Really at Stake, Erwin W Lutzer, Is it really that big of a deal? A May 2009 Gallup poll revealed...



Children's Handwriting Book of Alphabets and Numbers: Over 4,000 Tracing Units for the Beginning Writer

Createspace, United States, 2015. Paperback. Book Condition: New. 254 x 203 mm. Language: English . Brand New Book ***** Print on Demand *****. The Children s Handwriting Book of Alphabets and Numbers provides extensive focus on alphabet tracing and number tracing for the...



Homeschool Your Child for Free: More Than 1,400 Smart, Effective, and Practical Resources for Educating Your Family at Home

Random House USA Inc, United States, 2009. Paperback. Book Condition: New. 2nd. 229 x 185 mm. Language: English. Brand New Book. Provide a solid education at home without breaking the bank. Introduced in 2000, Homeschool Your Child for Free gave countless...



I Am Reading: Nurturing Young Children's Meaning Making and Joyful Engagement with Any Book

Heinemann Educational Books, United States, 2015. Paperback. Book Condition: New. 234 \times 185 mm. Language: English . Brand New Book. It s vital that we support young children s reading in ways that nurture healthy reading identities, that foster an attraction to...



The genuine book marketing case analysis of the the lam light. Yin Qihua Science Press 21.00(Chinese Edition)

paperback. Book Condition: New. Ship out in 2 business day, And Fast shipping, Free Tracking number will be provided after the shipment. Paperback. Pub Date: 2007-01-01 Pages: 244 Publisher: Science Press Welcome Our service and quality to your satisfaction. please tell your friends...



America's Longest War: The United States and Vietnam, 1950-1975

McGraw-Hill Education - Europe, United States, 2013. Paperback. Book Condition: New. 5th. 206 x 137 mm. Language: English . Brand New Book. Respected for its thorough research, comprehensive coverage, and clear, readable style, America's Longest War explores the origins of the...