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Autore	Purkis, William J.
Titolo	Crusading Spirituality in the Holy Land and Iberia : c.1095-c.1187 / William J. Purkis
Pubbl/distr/stampa	Woodbridge (Suffolk), : Boydell, 2014
ISBN	9781843839262
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Collocazione	200/3 0783
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
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2.

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Autore	Kienitz Joerg
Titolo	Interest Rate Derivatives Explained: Volume 2 : Term Structure and Volatility Modelling / / by Jörg Kienitz, Peter Caspers
Pubbl/distr/stampa	London : , : Palgrave Macmillan UK : , : Imprint : Palgrave Macmillan, , 2017
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Collana	Financial Engineering Explained
Disciplina	332.632044
Soggetti	Financial engineering Capital market Financial services industry Financial risk management Financial Engineering Capital Markets Financial Services Risk Management
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Formato	Materiale a stampa
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Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Chapter1 Goals of this Book and Global Overview -- Chapter2 Vanilla Bonds and Asset Swaps -- Chapter3 Callable (and Puttable) Bonds -- Chapter4 Structured Finance -- Chapter5 More Exotic Features -- Chapter6 Basis Hedging -- Chapter7 Exposures -- Chapter8 The Heston Model -- Chapter9 The SABR Model -- Chapter10 Term Structure Models -- Chapter11 Short Rate Models -- Chapter12 A Gaussian Rates-Credit pricing Framework -- Chapter13 Instantaneous Forward Rate Models -- Chapter14 The Libor Market Model -- Chapter15 Numerical Techniques.-.
Sommario/riassunto	This book on Interest Rate Derivatives has three parts. The first part is on financial products and extends the range of products considered in Interest Rate Derivatives Explained I. In particular we consider callable products such as Bermudan swaptions or exotic derivatives. The second part is on volatility modelling. The Heston and the SABR model are

reviewed and analyzed in detail. Both models are widely applied in practice. Such models are necessary to account for the volatility skew/smile and form the fundament for pricing and risk management of complex interest rate structures such as Constant Maturity Swap options. Term structure models are introduced in the third part. We consider three main classes namely short rate models, instantaneous forward rate models and market models. For each class we review one representative which is heavily used in practice. We have chosen the Hull-White, the Cheyette and the Libor Market model. For all the models we consider the extensions bya stochastic basis and stochastic volatility component. Finally, we round up the exposition by giving an overview of the numerical methods that are relevant for successfully implementing the models considered in the book. .