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Autore	Tang Yi
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Nota di contenuto	Contents; PART I THEORY AND APPLICATIONS OF DERIVATIVES MODELING; Chapter 1 Introduction to Counterparty Credit Risk; Preface; Chapter 2 Martingale Arbitrage Pricing in Real Market; Chapter 3 The Black-Scholes Framework and Extensions; Chapter 4 Martingale Resampling and Interpolation; Chapter 5 Introduction to Interest Rate Term Structure Modeling; Chapter 6 The Heath-Jarrow-Morton Framework; Chapter 7 The Interest Rate Market Model; Chapter 8 Credit Risk Modeling and Pricing; PART II INTEREST RATE MARKET FUNDAMENTALS AND PROPRIETARY TRADING STRATEGIES Chapter 9 Simple Interest Rate ProductsChapter 10 Yield Curve Modeling; Chapter 11 Two-Factor Risk Model; Chapter 12 The Holy Grail - Two-Factor Interest Rate Arbitrage; Chapter 13 Yield Decomposition Model; Chapter 14 Inflation Linked Instruments Modeling; Chapter 15 Interest Rate Proprietary Trading Strategies; References; Index
Sommario/riassunto	This book addresses selected practical applications and recent developments in the areas of quantitative financial modeling in derivatives instruments, some of which are from the authors' own

research and practice. While the primary scope of this book is the fixed-income market (with further focus on the interest rate market), many of the methodologies presented also apply to other financial markets, such as the credit, equity, and foreign exchange markets. This book, which assumes that the reader is familiar with the basics of stochastic calculus and derivatives modeling, is written from the

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