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| 1. Record Nr.           | UNINA9911019270403321                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Autore                  | Nawalkha Sanjay K                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
| Titolo                  | Dynamic term structure modeling [[electronic resource] ] : the fixed income valuation course / / Sanjay K. Nawalkha, Natalia A. Beliaeva, Gloria M. Soto                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Pubbl/distr/stampa      | Hoboken, N.J., : John Wiley & Sons, c2007                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| ISBN                    | 1-119-20157-8<br>1-280-90029-6<br>9786610900299<br>0-470-14006-2                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| Descrizione fisica      | 1 online resource (722 p.)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| Collana                 | Wiley finance                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| Classificazione         | 85.30                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| Altri autori (Persone)  | Beliaeva Natalia A <1975-> (Natalia Anatolevna)<br>Soto Gloria M                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| Disciplina              | 332.0151923<br>332.632                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| Soggetti                | Finance<br>Stochastic processes                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Lingua di pubblicazione | Inglese                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Formato                 | Materiale a stampa                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| Livello bibliografico   | Monografia                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| Note generali           | Description based upon print version of record.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Nota di bibliografia    | Includes bibliographical references (p. 647-657) and index.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
| Nota di contenuto       | A simple introduction to continuous-time stochastic processes -- Arbitrage-free valuation -- Valuing interest rate and credit derivatives : basic pricing frameworks -- Fundamental and preference-free single-factor Gaussian models -- Fundamental and preference-free jump-extended Gaussian models -- The fundamental Cox, Ingersoll, and Ross model with exponential and lognormal jumps -- Preference-free CIR and CEV models with jumps -- Fundamental and preference-free two-factor affine models -- Fundamental and preference-free multifactor affine models -- Fundamental and preference-free quadratic models -- The HJM forward rate models -- The LIBOR market model. |
| Sommario/riassunto      | Praise for Dynamic Term Structure Modeling""This book offers the most comprehensive coverage of term-structure models I have seen so far, encompassing equilibrium and no-arbitrage models in a new framework, along with the major solution techniques using trees, PDE methods, Fourier methods, and approximations. It is an essential                                                                                                                                                                                                                                                                                                                                             |

reference for academics and practitioners alike." --Sanjiv Ranjan DasProfessor of Finance, Santa Clara University, California, coeditor, Journal of Derivatives"Bravo! This is an exhaustive analysis of the yield curve dynamics. It is clear, peda

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