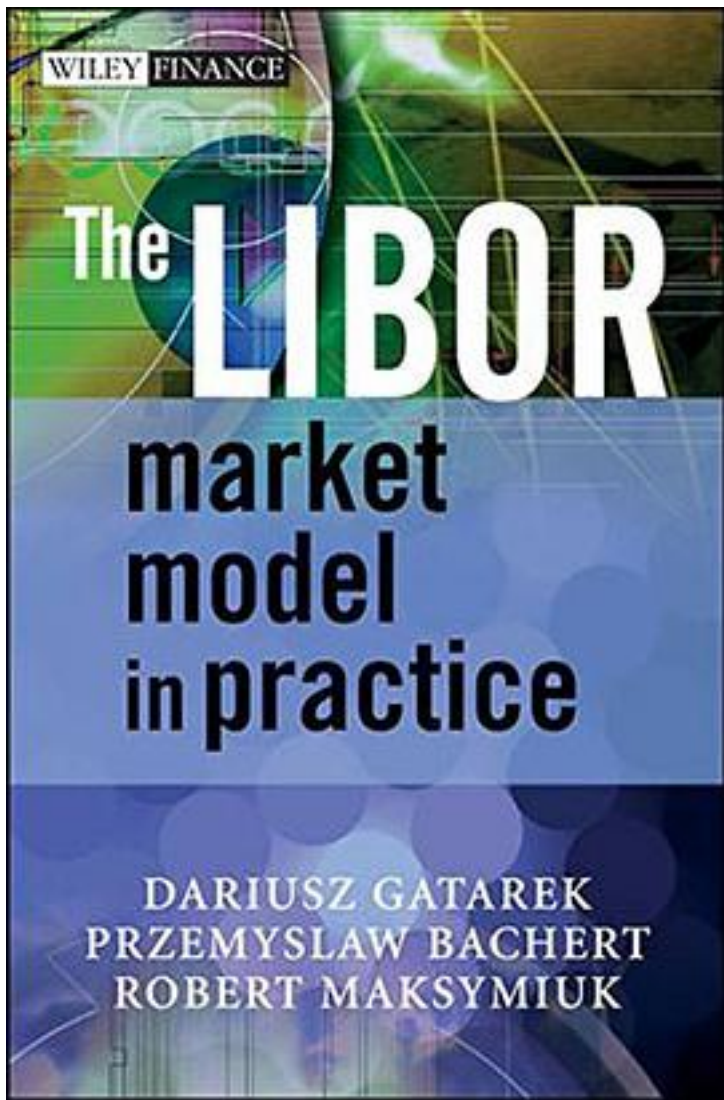


The LIBOR Market Model in Practice



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The LIBOR Market Model (LMM) is the first model of interest rates dynamics consistent with the market practice of pricing interest rate derivatives and therefore it is widely used by financial institution for valuation of interest rate derivatives. This book provides a full practitioner's approach to the LIBOR Market Model. It adopts the specific language of a quantitative analyst to the largest possible level and is one of first books on the subject written entirely by quants. The book is divided into three parts - theory, calibration and simulation. New and important issues are covered, such as various drift approximations, various parametric and nonparametric calibrations, and the uncertain volatility approach to smile modelling; a version of the HJM model based on market observables and the duality between BGM and HJM models. Co-authored by Dariusz Gatarek, the 'G' in the BGM model who is internationally known for his work on LIBOR market models, this book offers an essential perspective on the global benchmark for short-term interest rates.

作者介绍:

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