

Interest-Rate Option Models: Understanding, Analysing and Using Models for Exotic InterestRate Options (Wiley Series in Financial Engineering)

Riccardo Rebonato



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Option modelling is a highly complex and fast moving area of finance. This major revision of the first edition sees the introduction of five new chapters together with the inclusion of complex quantitative material. The additional chapters deal with techniques such as American swaptions and the Two-Factor Model.



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