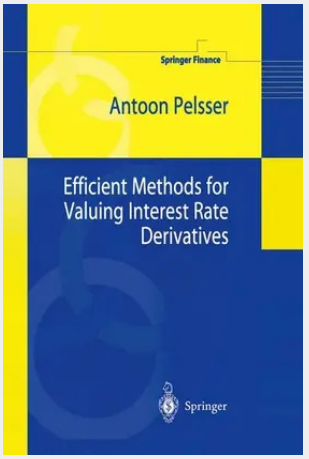
Pelsser

Efficient Methods for Valuing Interest Rate Derivatives



Efficient Methods for Valuing Interest Rate Derivatives provides an overview of the models that can be used for valuing and managing interest rate derivatives. Split into two parts, the first discusses and compares the traditional models, such as spot- and forward-rate models, while the second concentrates on the more recently developed Market models. Unlike most of his competitors, the author's focus is not only on the mathematics: Antoon Pelsser draws on his experience in industry to explore the practical issues, such as the implementation of models, and model selection.
Aimed at people with a solid quantitative background, this book will be of particular interest to risk managers, interest rate derivative traders, quantitative researchers, portfolio and fund managers, and students of mathematics and economics, but it will also prove invaluable to anyone looking for a good overview of interest rate derivative modelling.

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