<<利率模型>>

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内容概要

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编辑推荐

卡莫纳编著的《利率模型》内容介绍：The main goal of the book is to present, in a self-contained manner, the empirical facts needed to understand the sophisticated mathematical models developed by the financial mathematics community over the last decade. So after a very elementary introduction to the mechanics of the bond market,and a thorough statistical analysis of the data available to any curious spectator without any special inside track information, we gradually introduce the mathematical tools needed to analyze the stochastic models most widely used in the industry. Our point of view has been strongly influenced by recent works of Cont and his collaborators and the Ph.D. of Filipovid. They merge the original proposal of Musiela inviting us to rewrite the HJM model as a stochastic partial differential equation, together with Bjork's proposal to recast the HJM model in the framework of stochastic differential equations in a Baoach space.

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