



Robust Libor Modelling and Pricing of Derivative Products (Chapman and Hall/CRC Financial Mathematics Series)

John Schoenmakers

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One of Riskbook.com's Best of 2005 - Top Ten Finance Books

The Libor market model remains one of the most popular and advanced tools for modelling interest rates and interest rate derivatives, but finding a useful procedure for calibrating the model has been a perennial problem. Also the respective pricing of exotic derivative products such as Bermudan callable structures is considered highly non-trivial. In recent studies, author John Schoenmakers and his colleagues developed a fast and robust implied method for calibrating the Libor model and a new generic procedure for the pricing of callable derivative instruments in this model.

Within a compact, self-contained review of the requisite mathematical theory on interest rate modelling, Robust Libor Modelling and Pricing of Derivative Products introduces the author's new approaches and their impact on Libor modelling and derivative pricing. Discussions include economically sensible parametrisations of the Libor market model, stability issues connected to direct least-squares calibration methods, European and Bermudan style exotics pricing, and lognormal approximations suitable for the Libor market model.

A look at the available literature on Libor modelling shows that the issues surrounding instability of calibration and its consequences have not been well documented, and an effective general approach for treating Bermudan callable Libor products has been missing. This book fills these gaps and with clear illustrations, examples, and explanations, offers new methods that surmount some of the Libor model's thornier obstacles.



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