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Discounting, LIBOR, CVA And Funding: Interest Rate And Credit Pricing (Applied Quantitative Finance)

Applied Quantitative Finance



Discounting, Libor, CVA and Funding

Interest Rate and Credit Pricing

Chris Kenyon Roland Stamm



Synopsis

Providing the most up-to-date tools and techniques for pricing interest rate and credit products for the new financial world, this book discusses pricing and hedging, funding and regulation, and interpretation, as an essential resource for quantitatively minded practitioners and researchers in finance.

Book Information

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