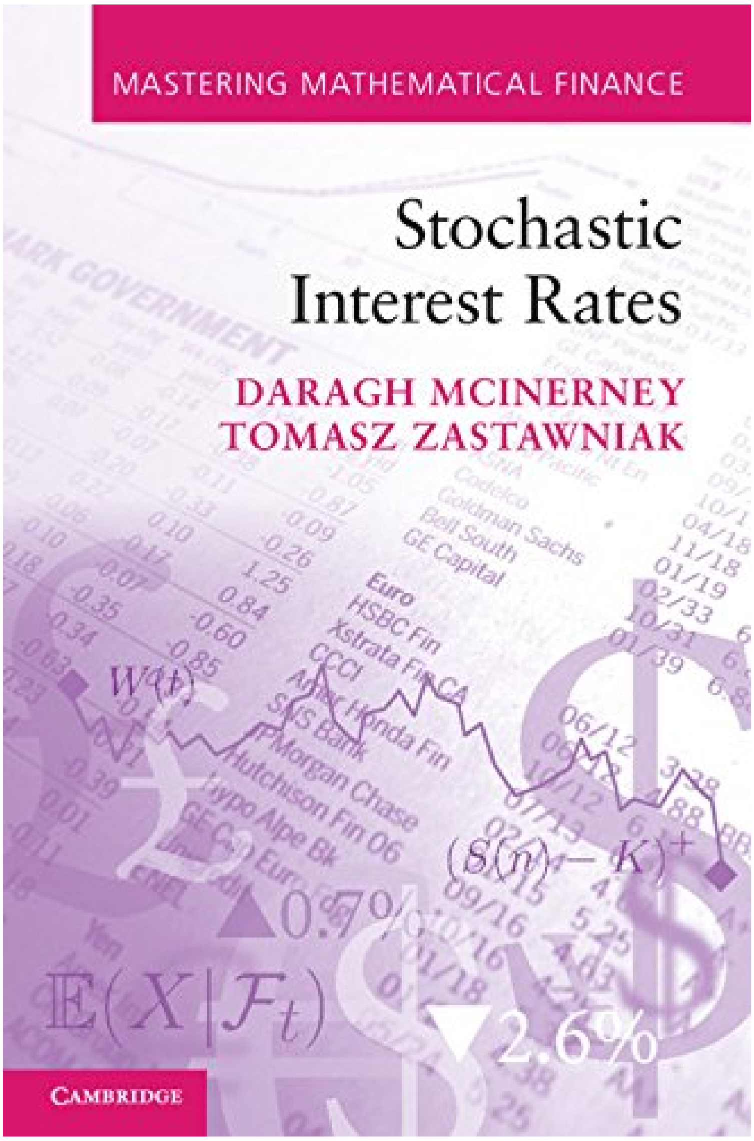
Stochastic Interest Rates (Mastering Mathematical Finance)

Daragh McInerney, Tomasz Zastawniak



Daragh McInerney, Tomasz Zastawniak : Stochastic Interest Rates (Mastering Mathematical Finance) before purchasing it in order to gage whether or not it would be worth my time, and all praised Stochastic Interest Rates (Mastering Mathematical Finance):

0 of 1 people found the following review helpful. Five StarsBy CustomerAwesome Book!!!!!!

This volume in the Mastering Mathematical Finance series strikes just the right balance between mathematical rigour and practical application. Existing books on the challenging subject of stochastic interest rate models are often too advanced for Master's students or fail to include practical examples. Stochastic Interest Rates covers practical topics such as calibration, numerical implementation and model limitations in detail. The authors provide numerous exercises and carefully chosen examples to help students acquire the necessary skills to deal with interest rate modelling in a real-world setting. In addition, the book's webpage at www.cambridge.org/9781107002579 provides solutions to all of the exercises as well as the computer code (and associated spreadsheets) for all numerical work, which allows students to verify the results.

About the AuthorDaragh McInerney is a Director at the Valuation Modelling and Methodologies Group at UBS and a researcher in mathematical finance at AGH University of Science and Technology in Krakow, Poland. He holds a PhD in Applied Mathematics from the University of Oxford and has worked since 2001 as a quantitative analyst in both investment banking and fund management.Tomasz Zastawniak holds the Chair of Mathematical Finance at the University of York. He has authored about 50 research publications and six books. He has supervised four PhD dissertations and around 80 MSc dissertations in mathematical finance.