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Since Credit Derivatives are increasingly fundamental, and since in the reduced-form modeling framework much of the technique involved is analogous to interest-rate modeling, Credit Derivatives -- mostly Credit Default Swaps (CDS), CDS Options and Constant Maturity CDS - are

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discussed, building on the basic short rate-
models and market models introduced
earlier for the default-free market.

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There are a number of theories to explain

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the nature and determination of the rate of interest. The main theories are: 1.

Marginal Productivity Theory: This theory simply states that the marginal productivity of capital determines the rate of interest. Interest is paid because capital is productive and is equal to the marginal product of capital.

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Theories for Determining the Rate of Interest

Four main theories of interest rates are:
Theory of Austrian School, neoclassical
theory, the theory of liquidity and loan
theory. The in-depth analysis mainly

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includes differences of the main theories
of interest rate.

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ANALYSIS OF THE MAIN THEORIES
OF INTEREST RATES

INTEREST-RATE MODELS: AN

INTRODUCTION By Andrew J.G. Cairns

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INTEREST-RATE MODELS: AN INTRODUCTION

These are the fundamental “assets” of interest rate theory, and it is their behaviour we are trying to model. Another very important type of rate frequently

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quoted in the over-the-counter interest rate markets is the swap rate. There are various types of swap rates, and various conventions dealing with day counts, and so on.

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The five theories of interest are as follows:

1. Productivity Theory
2. Abstinence or Waiting Theory
3. Austrian or Agio Theory
4. Classical or Real Theory
5. Loanable Fund Theory.

1. Productivity Theory: According to productivity theory, interest can be defined as a reward for availing the services of capital for the

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5 Theories of Interest - Explained!

$drt = k[\mu - r]dt + \frac{3}{4} \sigma r dt W(t)$ For the parameters k, μ and σ ranging in a reasonable region, this model implies positive interest rates, but the instantaneous rate is

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characterized by a noncentral chi-squared distribution. The model is mean reverting as Vasicek's.

Interest Rate Models: Paradigm shifts in
recent years
model the prices of the interest rate

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Practices as functions of one or a few state variables, say, spot interest rate, long-term interest rate, spot forward rate, etc. In the so called no arbitrage or term structure interest rate models, the consistencies with the observed initial term structures of interest rates

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CHAPTER 7 Interest Rate Models and Bond Pricing

From Wikipedia, the free encyclopedia A short-rate model, in the context of interest rate derivatives, is a mathematical model that describes the future evolution of interest rates by describing the future

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evolution of the short rate, usually written
 $\{\displaystyle r_{t}\}$.

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Short-rate model - Wikipedia

Develop a new interest rate model based
on work by Deguillaume, Rebonato and
Pogudin (2013). Deguillaume, N.,

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Rebonato, R., & Pogudin, A. (2013). The nature of the dependence of the magnitude of rate moves on the rates levels: a universal relationship. *Quantitative Finance*, 13(3), 351-367.

Calibration and Simulation of Interest

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discussed, building on the basic short rate-
models and market models introduced
earlier for the default-free market.

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and Practice' provides a wide overview of interest rate modeling in mathematical depth. ... The authors found a good approach to present a mathematically demanding area in a very clear, understandable way.

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form modeling framework much of the
technique involved is analogous to interest-
rate modeling, Credit Derivatives --
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Options and Constant Maturity CDS - are discussed, building on the basic short rate-models and market models introduced earlier for the default-free market.

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A guide for asset-liability managers and other investment professionals who are faced with the decision of whether to build or buy a financial model to measure, monitor, and help manage their institution's risk exposure. It reviews the evolution of interest rate risk models and evaluates the state-of-the-art models in

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Interest Rate Risk Models: Theory and
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In financial mathematics, the
Black–Karasinski model is a mathematical
model of the term structure of interest

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rates; see short rate model. It is a one-factor model as it describes interest rate movements as driven by a single source of randomness. It belongs to the class of no-arbitrage models, i.e. it can fit today's zero-coupon bond prices, and in its most general form, today's prices for a set of caps, floors or European swaptions. The

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'A gorgeous, model of a man - I was there as he slipped away without a fuss': Sean Connery's widow Micheline reveals the final moments of the Bond star whose wit and charm defined an era as he ...

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