

# Introduction to Interest Rate Models

Antoine Savine, Danske Bank, January-March 2018

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2. Risk premium and risk neutralization
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1. The general Heath-Jarrow-Morton (HJM, 1992) framework

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**Theory and Methods - IV** Fakher Chaari, Jacek Leskow, Radoslaw Zimroz, Agnieszka Wyłomańska, Anna Dudek, 2019-07-31 This book gathers contributions presented at the 10th Workshop on Cyclostationary Systems and Their Applications held in Gr dek nad Dunajcem Poland in February 2017 It includes twelve interesting papers covering current topics related to both cyclostationary and general non stationary processes Moreover this book which covers both theoretical and practical issues offers a practice oriented guide to the analysis of data sets with non stationary behavior and a bridge between basic and applied research on nonstationary processes It provides students researchers and professionals with a timely guide on cyclostationary systems nonstationary processes and relevant engineering applications      **Implicit Embedded Options in**

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