

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

C. Kenyon, R. Stamm



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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.

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