

# **Interest-Rate Option Models: Understanding, Analysing And Using Models For Exotic Interest-Rate Options (Wiley Series In Financial Engineering) By Riccardo Rebonato**

**By Riccardo Rebonato**

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the level and volatility of interest rates, Interest-rate Option Models: Understanding, Analysing and Using Models for Exotic Interest-rate Options.

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**DEFINITION of 'Vasicek Interest Rate Model'** A method of modeling interest rate movement that describes the movement of an interest rate as a factor of market risk

Pricing Composite and Quanto Derivatives under Stochastic Correlation and Stochastic Volatility. Jacinto Marabel Romo

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