# The SABR/LIBOR Market Model: Pricing, Calibration And Hedging For Complex Interest-Rate Derivatives [Kindle Edition] By Riccardo Rebonato;Kenneth McKay;Richard White

## By Riccardo Rebonato;Kenneth McKay;Richard White

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The main objective of the present work is to efficiently calibrate some recent SABR/LIBOR market models to real in the LIBOR/SABR pricing with Monte

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