



Calibration and Parameterization Methods for the Libor Market Model (BestMasters)

Christoph Hackl

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The Libor Market Model (LMM) is a mathematical model for pricing and risk management of interest rate derivatives and has been built on the framework of modelling forward rates. For the conceptual understanding of the model a strong background in the fields of mathematics, statistics, finance and especially for implementation, computer science is necessary. The book provides the necessary groundwork to understand the LMM and delivers a framework to implement a working model where possible calibration and parameterization methods for volatility and correlation are explained. Special emphasis lies also on the trade off of speed and correctness where differences in choosing random number generators and the advantages of factor reduction are shown.

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