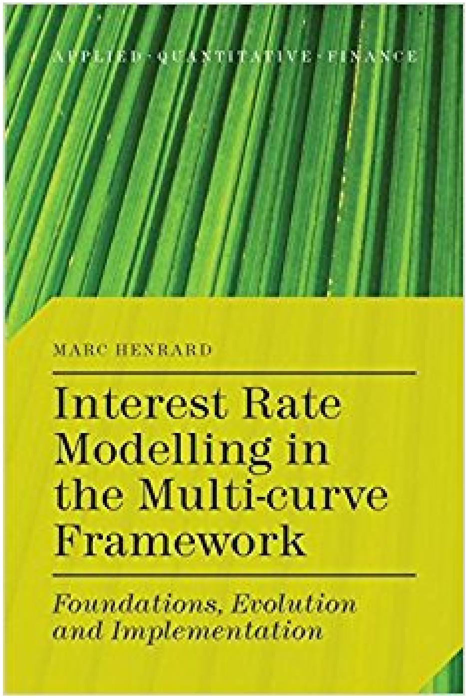
Interest Rate Modelling In The Multi-Curve Framework: Foundations, Evolution And Implementation (Applied Quantitative Finance)



Synopsis

Following the financial crisis dramatic market changes, a new standard in interest rate modelling emerged, called the multi-curve framework. The author provides a detailed analysis of the framework, through its foundations, evolution and implementation. The book also covers recent extensions to collateral and stochastic spreads modelling.

Book Information

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Customer Reviews

Marc Henrard is Head of Quantitative Research and a member of the Executive Committee at OpenGamma, a risk management technology firm founded in 2009. Marc is also an Honorary Senior Lecturer at University College London where he teaches a course on interest rate modelling. He has over 15 years' experience in finance, including senior positions in risk management, trading, and quantitative research. Prior to joining OpenGamma, Marc was in charge of researching and implementing interest rate models as the Global Head of Interest Rate Modelling for the Dexia Group. Previously he held various management positions at the Bank for International Settlements as Deputy Head of Treasury Risk, Deputy Head of Interest Rate Trading and Head of Quantitative Research. Marc holds a PhD in Mathematics from the University of Louvain, Belgium. Prior to his career in finance he was a research scientist and university lecturer for 8 years.Marc's research focuses on interest rate modelling and risk management. He publishes on a regular basis in international finance journals and is a regular speaker at practitioner andÃ Â academic conferences.

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