FM 9561B - Fixed-Income Modelling
Outline of Lectures: 03 – 07 March 2014

For this week, we aim to cover the following theories/concepts:

1. The Cox-Ingersoll-Ross model and the derivation of the bond price
2. Characterisation of affine term structure models
3. The Monte-Carlo technique in bond pricing
4. Estimation of parameters in a term structure model