

# **FM 9561B - Fixed-Income Modelling**

## **Outline of Lectures: 17 – 21 March 2014**

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

1. Implementation of Heath-Jarrow-Morton approach (Continued)
2. Characterisation of affine term structure models
3. The Monte-Carlo technique in bond pricing
4. Estimation of parameters in a term structure model