

FM 9561B - Fixed-Income Modelling

Outline of Lectures: 24 – 28 March 2014

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

1. Estimation of parameters in a term structure model
2. Outline of Brace-Gatarek-Musiela (BGM) LIBOR model
3. Pricing of caps, floors and swaps (if time permits)