

# Interest Rate Modeling. Volume 3: Products and Risk Management

Leif B. G. Andersen, Vladimir V. Piterbarg



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Table of contents for all three volumes (full details at andersen-piterbarg-book.com)

Volume I. Foundations and Vanilla Models

Part I. Foundations

- Introduction to Arbitrage Pricing Theory
- Finite Difference Methods
- Monte Carlo Methods
- Fundamentals of Interest Rate Modelling
- Fixed Income Instruments

Part II. Vanilla Models

- Yield Curve Construction and Risk Management
- Vanilla Models with Local Volatility
- Vanilla Models with Stochastic Volatility I
- Vanilla Models with Stochastic Volatility II

Volume II. Term Structure Models

Part III. Term Structure Models

- One-Factor Short Rate Models I
- One-Factor Short Rate Models II
- Multi-Factor Short Rate Models
- The Quasi-Gaussian Model with Local and Stochastic Volatility
- The Libor Market Model I
- The Libor Market Model II

Volume III. Products and Risk Management

Part IV. Products

- Single-Rate Vanilla Derivatives
- Multi-Rate Vanilla Derivatives
- Callable Libor Exotics
- Bermudan Swaptions
- TARNs, Volatility Swaps, and Other Derivatives
- Out-of-Model Adjustments

Part V. Risk management

• Fundamentals of Risk Management

- Payoff Smoothing and Related Methods
- Pathwise Differentiation
- Importance Sampling and Control Variates
- Vegas in Libor Market Models

Appendix

• Markovian Projection



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