Premia 18
Interest Rate Derivatives

Eberlein Ozban LMM Model

Andersen LMM Stochastic Volatility Model

The eigenfunction expansion method in multi-factor quadratic term structure model

Libor modelling using Affine processes

Term-Structure-of-Skew forward Libor model, by V.Piterbarg

Jump-adapted discretization schemes for Levy-driven SDEs

Efficient and accurate log-Lévy approximations to Lévy driven models

Markov functional Libor modelza