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Interest Rate Derivatives

Interest Rate Product

Callable Libor exotic products

Hull-White and Cir++ Models

Hull-White 2D Model

Pricing Swaptions Within an Affine Framework

Squared Gaussian Model

Bhar Chiarella Model

Lee, Ritchken and Sankarasubramanian Model

Libor Market Model

Jump Libor Market Model

CEV Libor Market Model

Andersen Algorithm for Bermudian Swaption in the Libor Market Model

Kolodko Schoenmakers Algorithm for Bermudian Swaption in the Libor Market Model

Longstaff Schwartz algorithm for Bermudian Swaption in the Libor Market Model

Andersen Broadie primal-dual method for Bermudian Swaption in the Libor Market Model

Upper bound for bermudan swaptions in the LMM Model

Hunt Kennedy Pellser Model

Eberlein Kluge HJM Model

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