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We apply models of the risk-free spot interest rate catastrophic risks mean that new approaches are needed to building For the Vasicek interest rate
<http://www.sciencedirect.com/science/article/pii/S0167668712001345>

Hughston, L; (1996) Positive Interest: Foreign Exchange. In: Hughston, LP, (ed.) Vasicek and Beyond: Approaches to Building and Applying Interest Rate Models.
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problem in single-factor interest rate models. Lie-Algebraic Approach for Pricing Zero-Coupon Bonds the Vasicek model, we apply the Wei-Norman

<http://www.hindawi.com/journals/jam/2013/276238/>

to the different interest rate outlooks that apply to tests that go beyond these simple value approach to interest rate risk

<http://www.apra.gov.au/adi/Publications/Pages/Interest-Rate-Risk-in-the-Banking-Book.aspx>

Interest Rate Models: Pricing and Risk Management, Lacima Publications 2000; Approaches to Building and Applying Interest Rate Models

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fundamental importance to the management of interest rate risk, we apply these approaches to the used for comparison of models of Merton, GBM, Vasicek,
<http://www.hindawi.com/journals/mpe/2014/540803/>

State-space approach might be difficult to implement, With GMM you can work with higher moments and go beyond Guassian case. Dar vasicek.ssf = function
<http://www.wilmott.com/messageview.cfm?catid=4&threadid=48741>

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<http://www.scholastic.com/teachers/classroom-solutions/2011/01/music-manage-your-classroom>

of the first credit risk models based on a random interest rates Interest Rate and Yield Curve Data in Vasicek and Beyond, 1997, Risk
<http://kamakuraco.com/ProductsServices/KamakuraRiskInformationSvc/InterestRateandYieldCurveData.aspx>

Details . The model specifies that the instantaneous interest rate follows the stochastic differential equation: where W_t is a Wiener process under the risk neutral
http://en.wikipedia.org/wiki/Vasicek_model

discounted GOP and takes stochastic interest rate risk Model 1 is the Vasicek (1977) interest rate other models. When applying the benchmark approach to
http://www.qfrc.uts.edu.au/research/research_papers/rp343.pdf

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<http://janroman.dhis.org/finance/Vasicek/Vasicak%20Beyond%20the%20Normal.pdf>

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http://en.wikipedia.org/wiki/Lane_P._Hughston

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http://bis2information.org/content/Vasicek_model

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