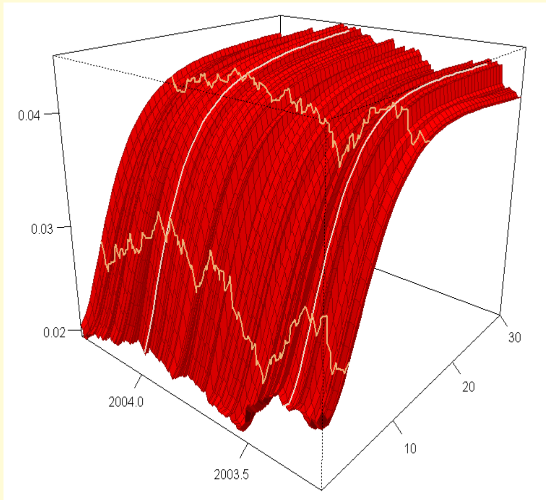
Mini-course

Interest Rate Modelling

Wolfgang J. Runggaldier

University of Padova

13–17 May 2019



Lecture 1: Interest rates, arbitrage-free models and the term structure equation

Lecture 2: Affine term structures for short rate and HJM models

Lecture 3: Change of numerarire technique

Lecture 4: Linear and optional derivative pricing

Calendar: 13.05, 15:00-18:00 | 14.05, 17:00-20:00 | 16.05, 17:00-20:00 | 17.05, 15:00-18:00

Venue: Multimedia Lecture Hall, Central Library, National Technical University of Athens

Live stream: NTUA's YouTube channel (`youtube.com/channel/UCtIAM19Jvp1sB_z4ItR8Axg`)

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ΕΘΝΙΚΟ ΜΕΤΣΟΒΙΟ ΠΟΛΥΤΕΧΝΕΙΟ

ΤΟΜΕΑΣ ΜΑΘΗΜΑΤΙΚΩΝ-ΣΕΜΦΕ