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CONSISTENT NELSON AND SIEGEL YIELD CURVE MODELS



VDM Verlag Jun 2009, 2009. Taschenbuch. Book Condition: Neu. 219x150x15 mm. Neuware - A popular class of yield curve models is based on the Nelson and Siegel (1987) (hereafter NS) approach of fitting yield curve data with simple functions of maturity. However, NS models are not theoretically consistent and they also lack an economic foundation, which limits their wider application in finance and economics. This thesis derives an intertemporally-consistent and arbitrage-free version of the NS model, and provides an explicit...

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- Authored by Leo Krippner
- Released at 2009



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