Bibliography


[14] ANDERSEN, LEIF, and PHILIP P. BOYLE. “Monte Carlo Methods for the Valuation of Interest Rate Derivatives.” In [539, Chapter 13].


[23] ANTONY, OLIVER, ANDREW B. KEETON, and GEORGE C. SLOAN. “A Comparison of Monte Carlo and Quasi-Monte Carlo Methods.” In [830, Chapter 6].

[24] ANDERSEN, T., and S. AMERO. “Scenario Analysis and the Use of Options in Total Return Portfolio Management.” In [532, Chapter 7].


BIBLIOGRAPHY


[79] BJÖRCK, TOMAS, AND BENT JESPER CHRISTENSEN. “Interest Rate Dynamics and Consistent Forward Rate Curves.” Manuscript, November 18, 1997.


[82] BLACK, FISCHER. “Living Up to the Model.” In [771, Chapter 1].


Brauer, J.S., and L.S. Goodman. “Hedging with Options and Option Products.” In [332, Chapter 9].


Bibliography 527


[168] Carron, Andrew S. “Collateralized Mortgage Obligations.” In [339, Chapter 25].
[178] Chan, George Wei-Tso. Theory and Practice of Option Pricing in Taiwan. Master’s Thesis. Department of Computer Science and Information Engineering, National Taiwan University, Taiwan, 1998.


Bibliography


[266] Datta, R.E., and Frank J. Fabozzi. “A Simplified Model for the Valuation of Debt Options.” In [332, Chapter 4].
[337] Fabozzi, Frank J. “The Structure of Interest Rates.” In [339, Chapter 6].


[493] Hull, John C., and Alan White. “Root and Branch.” In [771, Chapter 14].
[494] Hull, John C., and Alan White. “New Ways with the Yield Curve.” In [771, Chapter 15].
[504] Ilmanen, Antti. “Convexity Bias and the Yield Curve.” In [539, Chapter 2].


[608] LANDO, David. “Some Elements of Rating-Based Credit Risk Modeling.” In [539, Chapter 7].


[617] LING, KENNETH. “Solving the Mystery.” In [771, Chapter 11].


[622] LEVY, EDMOND, and STUART TURNBULL. “Average Intelligence.” In [771, Chapter 23].


Bibliography

[643] Lowell, L. “Mortgage Pass-Through Securities.” In [335, Chapter 4] and [339, Chapter 27].


[Merton, Robert C. “Options.” In [318, pp. 213–218].


[751] Pitts, Mark, and Frank J. Fabozzi. “Introduction to Interest-Rate Futures and Options Contracts.” In [339, Chapter 50].


[793] Ross, Stephen A. “Finance.” In [318, pp. 1–34].
[795] Rubinstein, Mark. “Guiding Force.” In [771, Chapter 4].
[796] Rubinstein, Mark. “One for Another.” In [771, Chapter 29].


Bibliography


This paper was a great failure, and I am ashamed of it.
—Charles Darwin (1809–1882), Autobiography [262]