

The Sabr Libor Market Model Pricing Calibration And Hedging For Complex Interest Rate Derivatives Pricing Calibrating And Hedging By Riccardo Rebonato Kenneth Mckay Richard White

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standards in market used by market participants to quote volatilities the volatility of the forward is described by a parameter sabr is a dynamic model in which

both and are represented by stochastic state variables whose time evolution is,

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