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The nominal short rate is the “shadow real interest rate” (as defined by the investment opportunity set) plus the inflation rate, or zero, whichever is greater. Thus the nominal short rate is an option. Longer term interest rates are always positive, since the future short rate may be positive even when the current short rate is zero.

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To prepare ourselves for the discussion of interest rate models, it is neces-sary to give precise de?nitions of the followingterms: yield to maturity, yield curve, term structure of interest rates, forward rate and

spot rate. All these quantitiescan be expressed explicitlyin terms of traded bond prices,B(t,T),

CHAPTER 7 Interest Rate Models and Bond Pricing

Short term rate models are used to evolve spot interest rates. Therefore, short rate in short term rate models is the spot interest rate. It is the annualised rate of return. Short rate models use...

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The Black-Scholes model is an option pricing model developed by Fisher Black, Robert Merton, and Myron Scholes in 1973 to price options. 1 ? The model requires six assumptions to work: The...

The Volatility Surface Explained

There are four related models that can be used to calculate the price of European style interest-rate options such as caps or swap options. The most common model is Black’s model. In Black’s model the forward interest rate follows the process \[dF = \sigma F dz\] where dz is a Wiener process. In this model the future forward rates are lognormally distributed. The formula for the price of a call option on a rate is

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aspects of interest rate models are typically of just as much importance as their theoretical properties in these applications. In particular, it is necessary to com- pute not only the prices of a large portfolio of exotic derivative contracts (typically

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