

# Interest Rate Modelling in the Multi-Curve Framework: Foundations, Evolution and Implementation (Applied Quantitative Finance)

*Henrard*

Following the financial crisis dramatic market changes, a new standard in interest rate modelling emerged, called the multi-curve framework. The author provides a detailed analysis of the framework, through its foundations, evolution and implementation. The book also covers recent extensions to collateral and stochastic spreads modelling.

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