

## Discounting Libor Cva And Funding Interest Rate And Credit Pricing Applied Quantative Finance

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Introduction to counterparty risk (ORM Chapter 17)

John Hull on the FVA Debate and Liquidity Risk in OTC Derivatives | Numerix Video Blog~~Discounting Libor Cva And Funding~~

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~~Discounting, LIBOR, CVA and Funding~~

Buy Discounting, LIBOR, CVA and Funding: Interest Rate and Credit Pricing (Applied Quantitative Finance) 1st ed. 2012 by Kenyon, C., Stamm, R. (ISBN: 9781349443475) from Amazon's Book Store. Everyday low prices and free delivery on eligible orders.

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Discounting, Libor, CVA and Funding explains details of Basel III that are important for pricing, especially around the CVA VaR and default exposure capital charges.This book will be required reading for quantitative practitioners who need to keep up-to-date with the latest developments in derivatives pricing, and will also be of interest to academic researchers and students interested in how instruments are priced in practice.

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Discounting, Libor, CVA and Funding 作者 : Chris Kenyon / Roland Stamm 出版社: AIAA 副标题: Interest Rate and Credit Pricing 出版年: 2012-9-4 页数: 254 定价: GBP 45.00 装帧: Hardcover ISBN: 9781137268518

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We show that LIBOR discounting gives the correct answer if CVA is calculated as the excess of the actual expected loss to the dealer from a counterparty default over the expected loss if the counterparty ' s borrowing rates are given by the LIBOR/swap curve DVA is calculated as the excess of the actual expected loss to the counterparty from ...

~~OIS Discounting and Related Challenges: CVA, DVA, FVA ...~~

Which of the following is true when a bank uses OIS discounting for valuing a LIBOR-for-fixed swap A)The LIBOR/swap zero curve is calculated before the OIS zero curve B)The OIS zero curve is calculated before the LIBOR/swap zero curve C)The swap is valued using OIS forward rates and OIS discounting D)The forward rates are calculated from the bank's borrowing costs