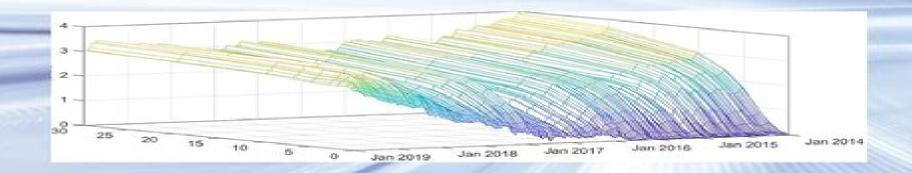# MODELING FIXED INCOME SECURITIES AND INTEREST RATE OPTIONS

THIRD EDITION

Robert A. Jarrow

Modeling Fixed Income Securities Inter

Frank J. Fabozzi, CFA

Modeling Fixed Income Securities Inter:

Modeling Fixed-Income Securities and Interest Rate Options Robert A. Jarrow,2002 This text seeks to teach the basics of fixed income securities in a way that requires a minimum of prerequisites Its approach the Heath Jarrow Morton model under which all other models are presented as special cases aims to enhance understanding while avoiding repetition

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