



Interest Rate Risk Models: Theory and Practice

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- Practical guide for asset-liability managers faced with the decision as to whether to build or buy a financial model
- Topics include modeling cash flows, net investment income versus net portfolio value, projections of interest rates, and volatility

A guide for asset-liability managers and other investment professionals who are faced with the decision of whether to build or buy a financial model to measure, monitor, and help manage their institution's risk exposure. It reviews the evolution of interest rate risk models and evaluates the state-of-the-art models in use.

Includes Modeling cash flows; modeling the term structure; OAS technology; net interest income versus net portfolio value; build versus buy analysis; practical methods for deriving input assumptions; prepayment rates; deposit decay rates; projections of interest rate and volatility.

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