

Jacob Bjerre Skov

DEPARTMENT OF MATHEMATICAL SCIENCES
UNIVERSITY OF COPENHAGEN



DEPARTMENT OF MATHEMATICAL SCIENCES
UNIVERSITY OF COPENHAGEN
UNIVERSITETSPARKEN 5
DK-2100 COPENHAGEN
DENMARK
EMAIL IMF@MATH.KU.DK
WWW.MATH.KU.DK

Dynamic Term Structure Modeling and the LIBOR Transition

Jacob Bjerre Skov

Dynamic Term Structure Modeling and the LIBOR Transition

PhD Thesis

PhD Thesis

ISBN 978-87-7125-215-6



9 788771 252156


Polyteknisk
Forlag