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In finance, the Vasicek model is a mathematical model describing the evolution of interest rates. It is a type of one-factor short rate model as it describes interest rate movements as driven by only one source of market risk. The model can be used in the valuation of interest rate derivatives, and has also been adapted for credit markets. It was introduced in 1977 by Oldřich Vašíček, and can ...

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We will now consider one-factor models for the term structure of interest rates within a continuous-time framework. In particular, we will consider how to price bonds given a one-factor diffusion model for the risk-free rate,  $r(t)$ . We will assume that  $r(t)$  is an Itô

process with stochastic differential equation (SDE).  $dr(t) = a(t) dt + b(t) dW(t)$ , where  $W(t)$  is a standard Brownian motion under the ...

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Of the four models only the Bachelier model allows rates to become negative. In the other three cases when rates may become negative it is necessary to modify the model by adding a shift,  $s$ , to the forward rate. For example, the shifted or displaced version of Black's model obeys  $d(F + s) = \sigma(F + s) dz$ .

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To prepare ourselves for the discussion of interest rate models, it is necessary to give precise definitions of the following terms: yield to maturity, yield curve, term structure of interest rates, forward rate and spot rate.

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The term structure is the function that maps the maturity to the corresponding interest rate or bond price. An important reference rate for many interest rate contracts is the LIBOR (London Interbank Offered Rate). Loans can be borrowed over future time intervals at rates that are agreed upon today.

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The Vasicek interest rate model (or simply the Vasicek model) is a mathematical method of modeling interest rate movements. The model describes the movement of an interest rate as a factor composed...

### Vasicek Interest Rate Model Definition

A short-rate model, in the context of interest rate derivatives, is a mathematical model that describes the future evolution of interest rates by describing the future evolution of the short rate, usually written

### Short-rate model - Wikipedia

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In an affine term-structure model,  $f(t, T_1)$  and  $f(t, T_2)$  with  $T_1 = t + 1$  and  $T_2 = t + 100$  ("short" and "long" rate) are perfectly correlated, i.e., their correlation coefficient is one, which is not realistic. Definition 6.2 (Short-rate dynamics in the  $G_{++}$  model). In the  $G_{++}$  model, the short rate is given by

### Two-Factor Short-Rate Models

Exponential a-ne term structure models is one of the oldest and the most widely studied class of dynamic interest rate models. The main advantage of these models is the fact that the yields can be expressed as a-ne functions of the short rate. The exponential a-ne term structure models are often classified into three categories:

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