

# Introduction to Interest Rate Models

Antoine Savine, Danske Bank, January-March 2018

## Contents, part I

1. A simple Interest Rate Model (IRM) with only parallel shifts of the curve
2. Risk premium and risk neutralization
3. From yield curve models to short rate models and back
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## Contents, part II

1. The general Heath-Jarrow-Morton (HJM, 1992) framework

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