



Interest Rate and Currency Swaps (The Research Foundation of AIMR and Blackwell Series in Finance)

Keith Brown, Donald J. Smith

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Interest Rate and Currency Swaps: A Tutorial is a thorough discussion of two useful and widely used forms of derivatives-interest rate and currency swaps. The authors provide step-by-step instructions and real-life examples of how to use the swaps. Exercises (and solutions) after each chapter permit readers to learn by doing, and the book contains a comprehensive bibliography.



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