

LIBOR and SWAP MARKET MODELS (Prof. Brigo). List of topics for the exam.

The following references concern Lectures 1 to 4 of Prof. Brigo, as available both at the Bocconi course web-site

<http://lls.uni-bocconi.it/linspace36/05318223/library.nsf>

and at <http://www.damianobrigo.it/bocconi.html>

Lecture one: <http://www.damianobrigo.it/bocconi1.pdf>

the whole lecture (Pages: 1 to 53).

Lecture two: <http://www.damianobrigo.it/bocconi2.pdf>

pages 55-66, 71-82, 94-98.

Lecture three: <http://www.damianobrigo.it/bocconi3.pdf>

pages 100-111, end of page 113, 114-116, 117-123, 126-134,

139-149, 150, 153-156, 161.

Lecture four: <http://www.damianobrigo.it/bocconi4.pdf>

Pages 163-173, 178-198.