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De nitions: A Geometric View of Interest Rate Theory A Geometric View of Interest Rate Theory Tomas Bjork Department of Finance Stockholm School of Economics Camilla Land en Department of Mathematics

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Bjork, Tomas, 2000. "A Geometric View of Interest Rate Theory," SSE/EFI Working Paper Series in Economics and Finance 419, Stockholm School of Economics, revised 21 Dec 2000.

Tomas Bjork, A geometric view of the term structure of ...

Tomas Bjork, A geometric view of the term structure of interest rates, Cattedra Galileiana 2000 (Lecture notes written by Irene Crimaldi) By Irene Crimaldi. Abstract. This set of lecture notes is the outcome of a lecture series, given in April 2000 by Prof. Tomas Bjork while holding the "Cattedra Galileiana" at Scuola Normale Superiore in Pisa. The purpose of the lectures was to give an