
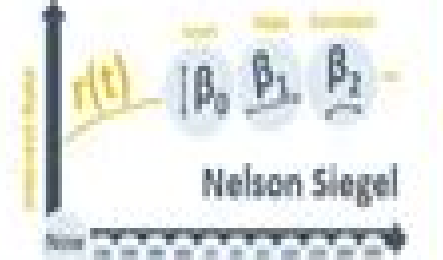


Bootstrapping the Yield Curve

Solution Types for Curves

1 **Deterministic Solutions**

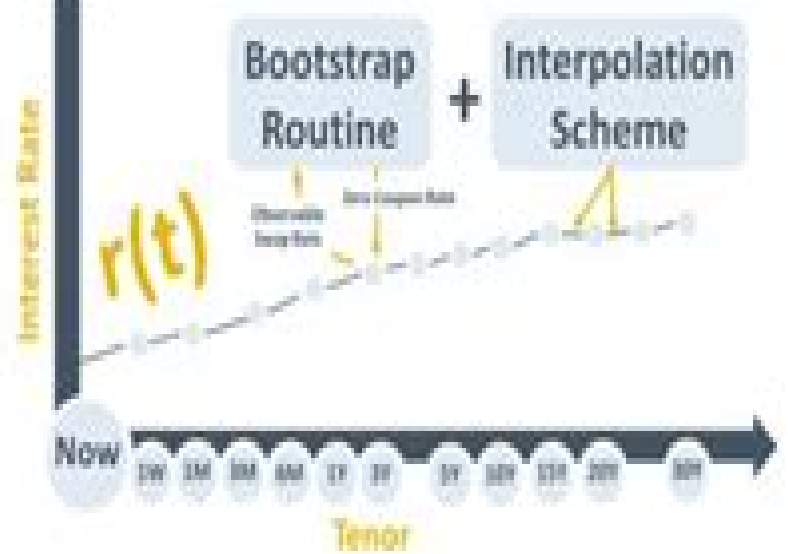
Compound Price Growth
 Differential Equation: $dS(t) = S(t) \mu dt$
 Solution →  Geometric Growth

Deterministic Interest Rate Curve
 Differential Equation: $d[r(t, T)] = \dots$
 Solution →  Nelson Siegel

2 **Solutions with Randomness**

Term Structure Model
 Differential Equation: $dr(t) = \alpha(\beta - r(t))dt + \sigma dW$
 Solution →  Vasicek

Bootstrapping



Solution → $r(t)$ with **Observable Quote Constraints**

Guide To Yield Curve Bootstrapping

MUHAMMAD ZAIN



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