List of Publications for Damiano Brigo

[BOOKS]

[1] D. Brigo, F. Mercurio: *Interest-Rate Models: Theory and Practice*, Springer-Verlag, 2001. This book has quickly become one of the main international references for interest rate derivatives pricing and is being used in PhD courses and teaching, as well as in trading floors, all over the world. The second edition (2006) with 400 more pages (for a total of 1000 pages) includes credit derivatives, counterparty risk, inflation and extensive smile modelling. It has 2500+ citations in Scholar.

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