



Interest Rates and Coupon Bonds in Quantum Finance

Belal E. Baaquie

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The economic crisis of 2008 has shown that the capital markets need new theoretical and mathematical concepts to describe and price financial instruments. Focusing almost exclusively on interest rates and coupon bonds, this book does not employ stochastic calculus - the bedrock of the present day mathematical finance - for any of the derivations. Instead, it analyzes interest rates and coupon bonds using quantum finance. The Heath-Jarrow-Morton and the Libor Market Model are generalized by realizing the forward and Libor interest rates as an imperfectly correlated quantum field. Theoretical models have been calibrated and tested using bond and interest rates market data. Building on the principles formulated in the author's previous book (Quantum Finance, Cambridge University Press, 2004) this ground-breaking book brings together a diverse collection of theoretical and mathematical interest rate models. It will interest physicists and mathematicians researching in finance, and professionals working in the finance industry.

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