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Interest Rate Risk Modelling in Transformation

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Message from the Guest Editor

Dear Colleagues,

The modelling of interest rate risk has been undergoing considerable transformation for some time now. However, on many issues, a settled consensus (among practitioners and academics alike) has yet to emerge, and new challenges continue to arise. An example of the former are the basis spreads observed in floating-for-floating swaps, be they in a single currency with two payment legs of different frequencies (also known as the tenor basis) or across two different currencies (the cross-currency basis). An example of the latter are the problems arising from the imminent abolition of LIBOR and similar rates in other jurisdictions, and their replacement by benchmarks calculated in a substantially different manner. Very often, these issues are linked—for example, the spread between LIBOR and OIS (overnight index swaps) could be seen as an extreme example of a tenor basis (where the shorter frequency is daily).

This Special Issue aims to compile high-quality papers that offer a discussion of the state-of-the-art or introduce new theoretical, empirical or practical developments in this area.

Prof. Erik Schlögl
Guest Editor

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Message from the Editor-in-Chief

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Rapid publication: manuscripts are peer-reviewed and a first decision provided to authors approximately 17.4 days after submission; acceptance to publication is undertaken in 5.9 days (median values for papers published in this journal in the second half of 2018).

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