

UNIVERSITY OF ZURICH - ETH ZURICH  
MASTER OF SCIENCE IN QUANTITATIVE FINANCE



University of  
Zurich<sup>UZH</sup>

**ETH**

Eidgenössische Technische Hochschule Zürich  
Swiss Federal Institute of Technology Zurich

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# Study and calibration of a LIBOR forward swap model with stochastic volatility

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Candidate:  
Giorgio Mori

Supervisor:  
Prof. Dr. Walter Farkas

Co-Supervisor:  
Robert Huitema

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