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The short rate. Under a short rate model, the stochastic state variable is taken to be the instantaneous spot rate. The short rate, r_t , then, is the (continuously compounded, annualized) interest rate at which an entity can borrow money for an infinitesimally short period of time from time t .

Short-rate model - Wikipedia

Hull-White 1-factor model, Jarrow-Yildirim model, and eventually the Libor Market model. Two main numerical method, PDE and Monte Carlo simulation, are also discussed.

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