ESG – Yield Curve Calibration

Basic information

The ESG –Yield curve model calibration application is designed for Hull-White parameters estimation from the current market values.

Its main functions are as follows:

- To calibrate to swaptions prices or volatilities – for one swap term or for all swap terms

- To calibrate either "α" or "σ"

- To set the Weights for each maturity

- To ability to set fix or variable Hull-White parameters

- To indicate if the results found are optimal or not

- To display a specific graph for each swap term

The application ESG –Yield curve model calibration is designed to make your work fast and efficient. Simple and easy to use interface is provided.