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In financial mathematics, the Ho–Lee model is a short rate model widely used in the pricing of bond options, swaptions and other interest rate derivatives, and in modeling future interest rates.: 381 It was developed in 1986 by Thomas Ho and Sang Bin Lee. Under this model, the short rate follows a normal process: = + The model can be calibrated to market data by implying the form of from ...

Ho–Lee model - Wikipedia

AQR Capital Management (Applied Quantitative Research) is a global investment management firm based in Greenwich, Connecticut, United States. The firm, which was founded in 1998 by Cliff Asness, David Kabiller, John Liew and Robert Krail, offers a variety of quantitatively driven alternative and traditional investment vehicles to both institutional clients and financial advisors.

AQR Capital - Wikipedia

207 Comments. admin July 16, 2009 @ 11:21 am. Hi Everybody - First of all, I would like to thank Z.O.G. for providing information on Jones as well as links. I hope that he will soon be posting comments to this article so as to enhance the information.

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