MFE/3F Questions Answer Key

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19.09	D	Vasicek Model	19.28	C	CIR Model
19.10	E	Cont's-Time Int. Rate Models	19.29	A	Vasicek Model
19.11	E	Duration-Hedging	19.30	C	Risk-Neutral Vasicek Model
19.12	C	Risk-Neutral Vasicek Model	19.31	B	Risk-Neutral Vasicek Model
19.13	D	Risk-Neutral CIR Model	19.32	C	Risk-Neutral Vasicek Model
19.14	A	Delta-Gamma Approximation	19.33	E	CIR Model
19.15	B	Vasicek Model	19.34	C	Vasicek Model
19.16	B	Vasicek Model	19.35	A	Rendleman-Bartter Model
19.17	B	Vasicek Model	19.36	D	CIR Model
19.18	C	Vasicek Model	19.37	C	CIR Model
19.19	A	Risk-Neutral Int. Rate Models	19.38	B	CIR Model