



# **A geometric view of the term structure of interest rates (Publications of the Scuola Normale Superiore)**

*Thomas Bjork*

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This set of lecture notes is the outcome of a lecture series, given in April 2000 by the author while holding the “Cattedra Galileiana” at Scuola Normale Superiore in Pisa. The purpose of the lectures was to give an overview of some recent work concerning structural properties of the evolution of the forward rate curve in an arbitrage free bond market.

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