

VU Research Portal

Riskfree Rate Dynamics

van der Wel, M.

2008

document version

Publisher's PDF, also known as Version of record

[Link to publication in VU Research Portal](#)

citation for published version (APA)

van der Wel, M. (2008). *Riskfree Rate Dynamics: Information, Trading, and State Space Modeling*. [PhD-Thesis - Research and graduation internal, Vrije Universiteit Amsterdam].

General rights

Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain
- You may freely distribute the URL identifying the publication in the public portal

Take down policy

If you believe that this document breaches copyright please contact us providing details, and we will remove access to the work immediately and investigate your claim.

E-mail address:

vuresearchportal.ub@vu.nl

Riskfree Rate Dynamics:
Information, Trading, and State Space Modeling

ISBN 978 90 5170 769 4

Cover design: Crasborn Graphic Designers bno, Valkenburg a.d. Geul

This book is no. 433 of the Tinbergen Institute Research Series, established through cooperation between Thela Thesis and the Tinbergen Institute. A list of books which have already appeared in the series can be found in the back.