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## Riskfree Rate Dynamics

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VRIJE UNIVERSITEIT

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

ACADEMISCH PROEFSCHRIFT

ter verkrijging van de graad Doctor aan  
de Vrije Universiteit Amsterdam,  
op gezag van de rector magnificus  
prof.dr. L.M. Bouter,  
in het openbaar te verdedigen  
ten overstaan van de promotiecommissie  
van de faculteit der Economische Wetenschappen en Bedrijfskunde  
op maandag 1 december 2008 om 10.45 uur  
in de aula van de universiteit,  
De Boelelaan 1105

door

Michel van der Wel

geboren te Amsterdam

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