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three-factor model of the term structure of interest rates in which the short mean and volatility of the short rate are stochastic. By this specification, this model has nested many of the term structure models in the existing literature. Based on this rather realistic and sophisticated model,

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the book further shows how to price interest rate derivatives and to formulate risk management scheme. The model is potentially useful for practical purposes such as pricing bonds, hedging bond portfolios, and formulating dynamic trading strategies.

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The model could also be used to perform other types of security analyses, such as the valuation of mortgage-backed securities, synthetic security construction, immunization, portfolio indexing, asset/liability management, etc.

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human and technical  
dimension working for  
the organisation.

Current corporate  
governance  
regulations and  
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standards lead many  
organisations, big and  
small, to the creation  
of an information  
technology (IT)  
security function in  
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chart or to the acquisition of services from the IT security industry. More often than desired, these teams are only useful for companies' executives to tick the corresponding box in a certification process, be it ISO, ITIL, PCI, etc. Many IT security teams do not provide business

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value to their  
company. They fail to  
really protect the  
organisation from the  
increasing number of  
threats targeting its  
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create and grow a  
team of passionate IT  
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“securiteers”. They will add value to the business, improving the information security stance of organisations.

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Due to the large number of actors involved, extremely close ties emerge, which significantly increase supply chains' vulnerability to disruptions – this has been shown again and again in the past few years.

Against this background, the

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aspect of supply  
continuity is of  
increasing importance  
for all activities that  
relate to procurement,  
logistics, and supply  
chain management.  
Its objective is to  
ensure the continuous  
operation of supply  
chains, i.e., the  
uninterrupted flow of  
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the initial supplier to the end customer. Therefore, it is necessary to adopt adequate measures that take into consideration not only potential losses but also potential gains (so-called speculative risks). With this book, the concept of Supply Chain Safety Management is

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introduced. The concept itself is embedded in a comprehensive and dynamic management process. Depending on a supply chain's individual objectives, a set of courses of action is offered for any risk factors – whether they are identifiable and quantifiable or not.

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research is reflected  
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into consideration the  
points of view of  
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environment. Next,  
theoretically  
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