Applied
Mathematics
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PIMS / AMI Seminar

Thursday, July 21, 2011
3:30 p.m.
CAB 273

"Interest Rate Models: an Infinite Dimensional Stochastic Analysis Approach"

Alexei Filinkov
University of Adelaide

Abstract

Some financial background: bonds, forward rate curves, hedging strategies; * Heath-Jarrow-Morton methodology and beyond; * Stochastic evolution equations: recent advances and applications to interest rate modelling; * Future directions.

Refreshments will be served in CAB 649 at 3:00 p.m.