SELECTED MASTER'S PROJECTS

The BMA/Libor Relationship

Pricing CDOs with a Smile

Trading Volatility: from variance swaps to gamma swaps

A Market Model for CDS

Stock Option Pricing with Cash Takeovers

Fractional Integration and Statistical Arbitrage

Lead-Leg Relations in VIX Derivatives Using Heston with Jumps

High-Frequency Variance and Covariance Estimation for Asynchronously-Trading Treasuries in the Presence of Market Microstructure

Recommendation on Correlation Matrix Construction

Relative Analysis between Bermudan and European Swaptions

Pricing Options on VIX Futures

The Pricing of a Contingent Credit Default Swap in the Presence of Correlation between Asset Prices and Default Intensities