

Default price modelling



Topic 1: Mathematical modeling of interest rate risk

- Yield curve
- Use of Robor rates
- The government securities market
- Practical examples

Topic 2: Characteristics of mortgage loans

- Maturity of the contract
- Principal and interest rate
- Repayment based on constant annuities
- Amortization of mortgage loans

Topic 3: Interest rate models

- Binomial tree model
- Implementation of the binomial tree
- The Vasicek model
- Calibration of the Vasicek model
- Practical examples

Topic 4: Advanced interest rate models

- Markov models
- Generalized Vasicek model
- Trinomial tree model
- Trinomial tree calibration
- Practical examples

Topic 5: Estimating the price of an option

- Risk neutral probability
- Arrow-Debreu prices
- The price setting algorithm

Topic 6: Estimation of the price for the payment option

- Modeling the payment option
- Estimation of the price of the payment option
- Sensitivity analysis

Why us?

*Our seminars are created and updated using the **extensive experience, skills and research of our trainers in the field of corporate finance, corporate analytics and risk management.***

*For internally organized educational programs, **we work together** with your organization to design, implement and evaluate such programs.*

*The way in which our educational programs are **delivered** is different and makes the difference due to our trainers that have intellectual passion for the content, academic attestation and perhaps most importantly*

Related programmms

- Applied math in risk
- Programming in R
- Risk management
- Time series

Registration and cancellations

Registration in the program can be done by filling in the form which is available in the contact area of our site (www.corpquants.ro)

Registration in the program can be canceled by means of a letter sent by post or e-mail to the address listed below received by us at least 5 calendar days before the start of the course, in which case the amount paid will be fully refunded.

The cancellation of registration in the program, received by us, less than 5 days in advance of the start date of the program is eligible to be replaced by participation in another program, but the amounts paid will not be returned.

We reserve the right to cancel or reschedule our programs at any time.