Projects

Anatoliy Malyarenko

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① Valuing bonds [1–3].

② Mean-variance portfolio optimisation [2, 4, 8].

③ Constructing Greek-neutral portfolios of European stock options [3, 5].

④ Term structure analysis and interest rate swap pricing [5–7, 9].

⑤ Producing graphics with the MATLAB Financial Toolbox [3].

References

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