Workshop on Interest Rates and Credit Risk

State of the art and current developments in interest rate and credit risk modelling

Chemnitz, **23rd to 25th of November** 2011

One of the most challenging problems in mathematical finance is the modelling of bond markets, be it risk-free or with credit risk. The credit crisis dramatically changed the view on both markets and this workshop aims at bringing together researchers at the forefront of this areas and at giving an overview of the state of the art in both fields.

The goal of this workshop is to dicuss recent progress and to alert young researchers to exciting research problems in this fields. Day 1 is devoted to introductory lectures, day 2 and 3 will be a classical research workshop.

Introductory lectures on credit risk and affine models
- Monique Jeanblanc (Evry)
- Martin Keller-Ressel (Berlin)
- Rüdiger Frey (Leipzig)

Confirmed invited speakers include:
- Arunabha Bagchi (Twente)
- Dirk Becherer (Berlin)
- Damiano Brigo (London)
- Umut Cetin (London)
- Christa Cucchiero (Zurich)
- Ernst Eberlein (Freiburg)
- Damir Filipovic (Lausanne)

Kathrin Glau (Vienna)
Lane Hughston (London)
Jacek Jakubowski (Warsaw)
Antonis Papapantoleon (Berlin)
Matthias Scherer (Munich)
Josef Teichmann (Zurich)

www.tu-chemnitz.de/mathematik/mf2011

Register before **15th of October** to get the lower registration fee.

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