CURRICULUM VITAE

Ernst Wilhelm Eberlein

Personal Information

Place of Birth: Rothenburg o. Tbr., Germany
Citizenship: German

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Education

1966–1970	Studies in Mathematics and Physics, University of Erlangen-Nürnberg and University of Paris
1970	Diploma degree in Mathematics, University of Erlangen-Nürnberg
1972	Dr. rer. nat. (Mathematics), University of Erlangen-Nürnberg
1978	Habilitation (Mathematics), ETH Zürich

Positions

1971–1973	Wissensch. Mitarbeiter, Mathematics, University of Erlangen-Nürnberg
1974–1977	Wissensch. Assistent, Statistics and Economics, University of Bonn
1977–1978	Assistent, Mathematics, ETH Zürich
1978	Privatdozent, Mathematics, ETH Zürich
1978–2013	Professor, Mathematical Stochastics, University of Freiburg
1985–1986	Dean, Faculty of Mathematics, University of Freiburg
Since 2001	Ordinarius, Mathematical Stochastics, University of Freiburg
2008–2012	Dean of Study Affairs, Faculty of Mathematics and Physics
Since 2013	Professor Emeritus, University of Freiburg
2015	John-von-Neumann Professor, TU München

Research Interests

- Realistic modeling of financial markets
- Valuation of derivative products
- Statistical analysis of financial data
- Market, credit and liquidity risk management
- Application of Lévy processes in finance

Grants and Awards

- More than 10 DFG (German Research Foundation) Research Grants (Volume Euro 60.000–200.000 each), 1986–Present
- BMBF (Federal Ministry of Education and Research) Research Grant, (Volume Euro 175.000), 2004–2007
- DAAD-Grant *Financial Mathematics in the Islamic World* within the program *Dialogue with the Islamic World*, 2013–2014
- Research Grant within the EU-Network *Statistical Methods for Dynamical Stochastic Models (DYNSTOCH)*, (Volume Euro 230.000), 2000–2004
- Member of the European Science Foundation-Network *Advanced Mathematical Methods for Finance (AMaMeF)*, 2004–2009
- Teamleader in the EU-Network 'Statistical Inference for Stochastic Processes', 1993–1997
- Volkswagen Foundation Research Grant 1986
- Isaac Newton Institute, Cambridge University, Visiting Grant (Financial Mathematics) 1995
- Fields Institute, Toronto, Visiting Grant, 2010
- Visiting Professor, UTS, Sydney, Australia, 2005–2006
- Visiting Professor, UCSD, San Diego, USA, 1987
- Visiting Professor, Stanford University, Palo Alto, USA, 1982–1983
- Visiting Scientist, IMPA, Rio de Janeiro, Brazil, 1973–1974
- Internal Fellow, Freiburg Institute for Advanced Studies (FRIAS), with the interdisciplinary research project *Information, Liquidity, and Trust in Incomplete Markets*, 2009–2010
- Establishment of a research group *Financial Mathematics: Pricing of Risk in Incomplete Markets* within the *Windows for Research* competition, University of Freiburg, 2009
- Senior Fellow, Freiburg Institute for Advanced Studies (FRIAS), 2017–2019
- Founding member of the Freiburg Center for Data Analysis and Modeling (FDM), 1994
- Member of the Graduiertenkolleg *Nonlinear Differential Equations: Modelling, Theory, Numerics, Visualisation*, University of Freiburg, 1999–2004
- Elected Member of the International Statistical Institute (ISI), since 1994
- Honorary Member of the Bachelier Finance Society, since 2012
- Fellow Institut Louis Bachelier, Paris, since 2021

Professional Service Appointments

- Co-Editor Mathematical Finance, 2006–2013
- Co-Editor Applied Mathematical Finance, 2004–2016
- Book Series Co-Editor Financial Engineering Explained, Palgrave McMillan, 2012–
- Organizer and co-organizer of a large number of conferences in mathematics and finance
- Member as well as head of a number of search committees
- Head of the Examination Boards, Faculty of Mathematics, 1989–1991
- Executive Secretary of the Bachelier Finance Society, 2000–2010

Ph.D. and Master students

- Supervision of 22 Ph.D. Theses
- Supervision of approx. 80 Diploma and Master Theses

Lecture Notes

- Stochastik 87 pp.
- Wahrscheinlichkeitstheorie 104 pp.
- Wahrscheinlichkeitstheorie II 120 pp.
- Stochastische Prozesse und Finanzmathematik 29 pp.
- Statistisches Praktikum 126 pp.
- Futures and Options 43 pp.

Selection of Invited Talks in Recent Years

2020
- Bachelier Colloquium 2020, Métabief, France, 13.–18.01.2020
  Multiple curve Lévy swap market model

- Stochastic Finance Seminar, University of Warwick, Coventry, United Kingdom, 24.01.2020
  Multiple curve interest rate modelling

2019
- Bachelier Colloquium on Mathematical Finance and Stochastic Analysis, Métabief, France, 07.–12.01.2019

- 12th Financial Risks International Forum, Paris, France, 18.–19.03.2019
  Multiple curve Lévy forward price model allowing for negative interest rates

- Conference: After the Crisis is Before the Crisis, University of Vienna, Vienna, Austria, 11.–12.04.2019

- 23rd International Congress on Insurance: Mathematics and Economics (IME), TUM, Munich, 10.–12.07.2019
  Variable annuities in a Lévy-based hybrid model with surrender risk

- Stochastic Days in Honor of Albert Shiryaev, Steklov Mathematical Institute, Moscow. Russia, 14.–15.10.2019

- Research in Options (RIO 2019), IMPA, Rio de Janeiro, Brazil, 29.11–05.12.2019
  Variable annuities in a Lévy-based hybrid model with surrender risk

- Quantitative Methods in Finance Conference (QMF), Sydney, Australia, 17.–20.12.2019

2018
- Bachelier Colloquium 2018, Métabief, France, 15.–20.01.2018
  Hybrid market models

- UCLouvain Finance Seminar, Louvain-la-Neuve, Belgium, 16.02.2018
  Multiple curve interest rate modelling allowing for negative rates

- Third Int. Conference on Stochastic Models, Divnomorskoye, Russia, 03.–09.06 2018
  Multiple curve interest rate modelling

- 10th World Congress of the Bachelier Finance Society, Dublin, Ireland, 16.–20.07.2018
  Hybrid Lévy models: Design and computational aspects

- Stochastic Analysis, Stochastic Control and New Developments, Shandong University, Weihai, China, 15.–19.08.2018

- Stochastic Analysis, Financial and Insurance Mathematics, Accra, Ghana, 20.–24.08.2018
  Multiple curve interest rate modelling allowing for negative rates

- Financial Engineering Workshop, Cass Business School, London, United Kingdom, October 2018

- RIO 2018: Research in Options, Buzios, Brazil, 24.–28.11.2018
  Multiple curve Lévy forward price model allowing for negative interest rates

- Première Journée d'Économétrie Financière, El Jadida, Morocco, 11.12.2018
  Multiple curve interest rate modelling

2017
- Bachelier Colloquium 2017, Métabief, France, 16.–21.01.2017
  Multiple curve interest rate modelling with negative rates

- Innovations in Insurance, Risk- and Asset Management, TUM München, April 2017

- International Conference on Computational Finance, Lisbon, Portugal, 04.–08.09.2017
  Multiple curve interest rate modelling allowing for negative rates

- King Fahd University of Petroleum and Minerals, Dhahran, Saudi Arabia, November 2017
  Lévy driven stochastic differential equations and their application in finance

2016
- Shanghai Jiao Tong University, Shanghai, China, March 2016
  Lévy driven financial models

- Marrakech International Conference on Probability and Statistics, Marrakech, Morocco, April 2016
  A defaultable asset price model and two price valuation

- Shandong University, Weihai, China, July 2016
  Lévy driven models in mathemtical finance

- 9th World Congress of the Bachelier Finance Society, New York, USA, 15.–19.07.2016
  The multiple curve Lévy forward price model

- Financial Engineering Workshop, Cass Business School, London, United Kingdom, 02.11.2016
  Multiple curve interest rate modelling with negative rates

2015

- Stochastic Analysis, Controlled Dynamical Systems and Applications, Jena, Germany, 09.–13.03.2015
  Lévy driven two price valuation with applications to long-dated contracts

- MathFinance Conference 2015, Frankfurt, Germany, 23.–24.03.2015
  Valuation in illiquid markets

- Challenges in Derivative Markets, München, Germany, 30.03–01.04.2015
  Sensitivity analysis in Lévy fixed income theory

- Probability, Uncertainty and Quantitative Risk, Weihai, China, 22.–25.06.2015
  Two price valuation in continuous time

- International Conference Stochastics & Computational Finance - from Academia to Industry, Lisbon, Portugal, 06.–10.07.2015
  Two price valuation theory

- Stochastic Methods in Finance and Physics, Heraklion, Greece, 20.–24.07.2015
  Sensitivity analysis in Lévy fixed income theory

- Stochastic Processes and Applications Mongolia 2015, Ulaanbaatar, Mongolia, 27.07–7.08.2015
  Minicourse on *Modeling in finance*

- Advanced Methods in Mathematical Finance, Angers, France, 01.–4.09.2015
  Sensitivity analysis in Lévy fixed income theory

- A.N. Shiryaev and Contemporary Probability Theory, Angers, France, 30.11–2.12.2015
  Two price valuation theory

- Quantitative Methods in Finance (QMF), Sydney, Australia, 15.–18.12.2015

2014

- Bachelier Colloquium 2014, Métabief, France, 13.–19.01.2014
  Lévy driven two price valuation with applications to long-dated contracts

- International Conference on Finance and Financial Econometrics & Engineering, Tokyo, Japan, 25.–27.03.2014
  A survey on applications of Lévy processes in finance

- King Fahd University of Petroleum and Minerals, Dhahran, Saudi Arabia, 20.04–05.05.2014
  Three lectures on Mathematical Finance

- 8th World Congress of the Bachelier Finance Society, Brussels, Belgium, 02.–06.06.2014
  Special invited plenary lecture

- Conference "Stochastic Calculus, Martingales and Financial Modeling", St. Petersburg, Russia, 29.06–06.07.2014
  Valuation in illiquid markets and the Feynman-Kac representation

- International Conference on Quantitative Finance, Insurance and Risk-Management, Marrakech, Morocco, 09.–10.10.2014
  Valuation in illiquid markets and the Feynman-Kac representation

- Fifth Joint BIS/World Bank Public Investors Conference, Bank for International Settlements, Basel, Switzerland, 17.–18.11.2014
  Valuation in illiquid markets

- RIO 2014: Research in Options, Buzios, Brazil, 01.–04.12.2014
  Valuation in illiquid markets and the Feynman-Kac representation

2013
- Méthodes Statistiques et Applications en Actuariat et Finance, Université Cadi Ayyad, Marrakech, 08.–13.04.2013
  Lévy driven financial models

- DYNSTOCH conference 2013, Copenhagen, Denmark, 17.–19.04.2013
  Two price economies in continuous time

- Jahrestagung der DAV/DGVFM 2013, Berlin, 24.–26.04.2013
  Two price valuation with applications to actuarial problems

- Financial Regulation & Systemic Risk 2013, Paris, France, 06.–08.06.2013
  Bid and ask prices as non-linear continuous time G-expectations based on distortions

- International Conference "Advanced Finance and Stochastics", Steklov Mathematical Institute, Moscow, Russia, 24.–28.06.2013
  Two price valuation in continuous time

- Advanced Methods in Mathematical Finance, Angers, France, 03.–06.09.2013
  A theory of two prices in continuous time

- 30th International Banking Supervision Seminar, Beatenberg, Switzerland, 23.–27.09.2013
  Risk models in banking supervision

- Séminaire de Probabilités et Statistique, Université Cadi Ayyad, Marrakech, 09.10.2013
  Duality theory for option pricing

- Seminar on Effective Implementation of Supervision and Regulation, Basel, Switzerland, 22.-24.10.2013
  Importance of risk models in banking supervision

- Third Workshop on the Applications of Stochastic Models in Finance and Risk Management, Faculté des Sciences, Rabat, Morocco, 01.–02.11.2013
  Stochastic models and applications in finance

- Lévy Processes and Self-Similarity, Hammamet, Tunisia, 04.–11.11.2013
  Lévy driven two price valuation with applications to long-dated contracts

- Graduate Seminar Financial and Actuarial Mathematics, LMU and TUM, Munich, 02.12.2013
  Lévy driven two price valuation with applications to long-dated contracts

- International Conference on Probability and Statistics, Marrakech, Morocco, 17.–20.12.2013 *Two price economies in continuous time*

2012

- Special Year on Financial Engineering for Energy and Commodity Risk Management, Wolfgang Pauli Institute, Vienna, Austria, 16.–17.01.2012
  Fourier based valuation methods in mathematical finance

- Workshop on Stochastic Analysis and Applications, Ksar Kaissar, El-Kelâa M'Gouna, Morocco, 09.–14.04.2012
  Capital requirements, market, credit, and liquidity risk

- Croatian Quants Day, University of Zagreb, Croatia, 11.05.2012
  Capital requirements, market, credit, and liquidity risk

- DYNSTOCH 2012 – Statistical Methods for Dynamical Stochastic Models, Institut Henri Poincaré, Paris, France, 07.–09.06.2012
  Market models for credit risky portfolios

- 7th World Congress of the Bachelier Finance Society, Sydney, Australia, 19.–22.06.2012

- Quantitative Methods in Finance (QMF) 2012, Cairns, Australia, 26.–30.06.2012
  Capital requirements, market, credit, and liquidity risk

- Workshop on Mathematical Finance and Stochastic Control, Universidade Nova de Lisboa, Lisbon, Portugal, 09.–13.07.2012
  Market models for credit risky portfolios

- Workshop on Mathematical Finance and Related Issues, Kyoto Research Park, Kyoto, Japan, 02.–05.09.2012
  Market models for credit risky portfolios

- 3ème Conférence Internationale de la Société Marocaine de Mathématiques Appliquées, Marrakech, Morocco, 10.–13.09.2012
  Market models for credit risky portfolios

2011

- The Fifth Bachelier Colloquium, Métabief, France, 16.–23.01.2011
  Lévy driven financial models

- Oxford-Man Institute of Quantitative Finance, University of Oxford, United Kingdom, 16.02.2011
  Capital requirements and the taxpayer put

- Spring School „Stochastic Models in Finance and Insurance", University of Jena, 21.03.–01.04.2011
  Lévy driven financial models

- Kolloquium, University of Vienna, Austria, 04.04.2011
  Bid and ask: Some consequences of a theory with two prices

- Finance Seminar, NHH Bergen, Norway, 08.04.2011
  Capital requirements and the taxpayer put

- 7th Seminar on Stochastic Analysis, Random Fields and Applications, Centro Stefano Franscini, Ascona, Switzerland, 23.–27.05.2011
  Capital requirements, market liquidity, and credit risk

- International Conference „Statistical Methods for Dynamical Stochastic Models", University of Heidelberg, 16.–18.06.2011
  Market liquidity and credit risk

- 11º Encontro Brasileiro de Finanças, Rio de Janeiro, Brazil, 28.–30.07.2011
  Bid and ask: Consequences of a theory with two prices

- Workshop on Interest Rates and Credit Risk, TU Chemnitz, 23.–25.11.2011
  Capital requirements, market liquidity, and credit risk

- Lisbon Financial Mathematics 2011 Winter Meeting, Center for Applied Mathematics and Economics, Lisbon, Portugal, 16.–17.12.2011
  Lévy driven financial models

2010

- Third Financial Risks International Forum, Paris, France, 25.-26.03.2010
  Capital requirements and taxpayer put option values

- 6th World Congress of the Bachelier Finance Society, Toronto, Canada, 22.–26.06.2010
  Analysis of Fourier transform valuation formulas and applications

- KIER-TMU International Workshop on Financial Engineering 2010, Kyoto University, Japan, 28.07.–03.08.2010
  Lévy driven financial models

- International Workshop on Financial Engineering 2010, Tokyo Metropolitan University, Japan, 02.–03.08.2010
  Unlimited liabilities, reserve capital requirements, and the taxpayer put option

- Conference on Stochastic Processes and Their Applications, Osaka, Japan, 06.-10.09.2010
  Unlimited liabilities, reserve capital requirements, and the taxpayer put option

- Visions in Stochastics, Steklov Mathematical Institute, Moscow, Russia, 01.-03.11.2010
  Lévy driven financial models

2009
- Actuarial and Financial Mathematics Conference, Brussels, Belgium, 05.–06.02.2009
  Advanced interest rate and credit risk models

- Workshop on Stochastic Analysis and Statistical Inference, University of Tokyo, Japan, 18.–19.02.2009
  Advanced credit portfolio modeling

- Fourth Conference on Advanced Mathematical Methods in Finance, Ålesund, Norway, 04.–10.05.2009
  Analysis of Fourier transform valuation formulas and applications

- Spring School in Finance, University of Bologna, 21.–22.05.2009
  Lévy driven financial models

- Stochastics and Real World Models 2009, University of Bielefeld, 25.–29.05.2009
  Analysis of Fourier transform valuation formulas and applications

- Symposium Mathematik – die verborgene Struktur unserer Welt, Deutsches Technikmuseum Berlin, 27.06.2009
  Mathematik und die Finanzkrise

- Statistical Inference for Lévy Processes wih Applications to Finance, EURANDOM, Eindhoven, The Netherlands, 15.–17.07.2009
  Correlation based calibration of Lévy interest rate models

- International conference on selfsimilar processes and their applications, Angers, France, 20.–24.07.2009
  Valuation of exotic options in Lévy models

- DYNSTOCH Conference 2009, Humboldt-Universität, Berlin 08.–10.10.2009
  Correlation based calibration of Lévy interest rate models

- ORFE Colloquium, Princeton University, USA, 10.11.2009
  Analysis of Fourier Transform Valuation Formulas and Applications

- FRIAS-Workshop: Liquidity and Trust in Incomplete Financial Markets, University of Freiburg, 23.–24.11.2009
  Option surface implied capital requirements and taxpayer put option values

2008
- 7th Winter School on Mathematical Finance, Lunteren, Netherlands, 21.–23.01.2008
  Lévy driven financial models

- Forum Alternative Investments, Frankfurt a.M., 06.03.2008
  Erkenntnisse des modernen Risikomanagements für die Finanzindustrie

- Financial Risks: New Developments in Structural Products & Credit Derivatives; Finance Innovation, Paris, France, 27.–28.03.2008

- 3rd AMaMeF Conference in Mathematical Finance, Pitesti, Romania, 05.–10.05.2008

- Sixth Seminar on Stochastic Analysis, Random Fields and Applications, Centro Stefano Franscini (ETH), Ascona, Switzerland, 19.–23.05.2008

- DYNSTOCH Conference, Padua, Italy, 26.–27.06.2008
  Advanced credit portfolio modeling and CDO pricing

- International Workshop: Credit Risk, University d'Évry-Val-d'Essone, France, 25.–27.07.2008

- Workshop Recent Advances in Interest Rate Modeling, School of Business, University of Aarhus, Denmark, 28.08.2008

- Third International Conference on Mathematics in Finance, Berg-en-Dal, Kruger National Park, South Africa, 01.–06.09.2008
  Lévy interest rate theory

- Advanced Modeling in Finance and Insurance, Johann Radon Institute for Computational and Applied Mathematics (RICAM), University of Linz, Austria, 22.–26.09.2008

- Mathematical Finance Seminar, University of Oxford, Great Britain, 17.10.2008
  Analysis of valuation formulae and applications to option pricing in Lévy models

- Panorama der Mathematik, TU Dresden, 23.10.2008
  Mathematik als Hightechkomponente in der Finanzindustrie

- Sparkassenforum 2008, Akademie Sankelmark, Oeversee, Schleswig-Holstein, 06.–07.11.2008
  Moderne Bankgeschäfte – eine Hochtechnologie-Branche? Risikomanagement: Anforderungen und Erwartungen in die Zukunft

- Seminar on Valuation of Financial Instruments, Bank of Thailand, Bangkok, Thailand, 25.–28.11.2008
  Credit linked financial instruments

2007
- Frankfurt MathFinance Workshop, Frankfurt a.M., 26.–27.03.2007
  A cross-currency Lévy market model

- Second AMaMeF Conference in Mathematical Finance, Bedlewo, Poland, 30.04.–05.05.2007
  Duality and valuation of derivatives in a semimartingale setting

- DYNSTOCH Conference, Amsterdam, Netherlands, 07.–09.06.2007
  Duality theory for derivative valuation

- Conference on Stochastic Processes: Theory and Applications, Bressanone, Italy, 16.–20.07.2007
  Efficient valuation of exotic derivatives in Lévy models

- Midterm AMaMeF Conference, TU Wien, Austria, 17.–22.09.2007
  Lévy driven equity, FX-, and interest rate models

2006

- Optimal Stopping with Applications, The University of Manchester, Great Britain, 23.–27.01.2006
  Valuation of floating range notes in Lévy term structure models

- Numerical Methods in Finance, Versailles, France, 01.–03.02.2006
  A cross-currency Lévy market model

- BMBF-Workshop on Credit Risk Management, Freising, Germany, 27.02.–04.03.2006
  Pricing of credit derivatives in the Lévy Libor model

- Seminar in Financial Mathematics, Bilkent University and Middle East Technical University, Ankara, Turkey, 03.04.2006
  Lévy driven models in mathematical finance

- Advanced Mathematical Methods for Finance, Antalya, Turkey, 26.–29.04.2006
  A cross-currency Lévy market model

- International Workshop on Mathematical Finance and Insurance, Lijiang, China, 27.05.–03.06.2006

- Multivariate Modelling in Finance and Risk Management, Sandbjerg Manor, Denmark, 16.–18.06.2006
  Calibration of Lévy driven interest rate models

- Workshop on Credit Risk under Lévy Models, International Centre for Mathematical Sciences, Edinburgh, Great Britain, 19.–21.09.2006
  The Lévy Libor model with default risk

- Mathematical Finance, Norbert Wiener Center at the University of Maryland, Washington, USA, 29.09.–01.10.2006
  Lévy driven fixed income models

- Quantcongress Europe, London, 11.–12.10.2006
  Pricing derivatives in Lévy driven interest rate models

2005

- Developments in Quantitative Finance, Newton Institute, University of Cambridge, Great Britain, 28.02.–04.03.2005
  The defaultable Lévy term structure: Ratings and restructuring

- Seminar on Risk Modelling and Basel II, Central Bank of the Philippines, Manila, Philippines, 24.–26.05.2005
  Introduction to financial mathematics and statistics in the context of Basel II

- Fifth Minisymposium on Stochastic Methods in Financial Models, Centro Stefano Franscini, Ascona, Switzerland, 02.–03.06.2005
  Symmetries and pricing of exotic options in Lévy models

- Seminar on Advanced Risk Modeling, Financial Stability Institute, Bank for International Settlements (BIS), Beatenberg, Switzerland, 29.08.–02.09.2005
  Advanced Market Risk Modelling

- Financial Modelling Workshop, University Ulm, Germany, 20.–22.09.2005
  Pricing of credit derivatives in the Lévy Libor model

- Quantitative Finance Research Center, School of Finance and Economics, UTS Sydney, Australia, 06.12.2005
  Lévy driven models in mathematical finance

- Quantitative Methods in Finance, Sydney, Australia, 14.–17.12.2005
  Pricing of credit derivatives in the Lévy Libor model

2004

- Seminar on Market and Liquidity Risk, Financial Stability Institute, BIS, Basel, Switzerland, 20.–22.01.2004
  Advanced market risk modelling

- EURANDOM, University of Technology, Eindhoven, Netherlands, 03.–04.05.2004
  Exotic option pricing under advanced Lévy models

- Semimartingale Theory and Practice in Finance, Banff International Research Center, Banff, Canada, 05.–10.06.2004
  Pricing interest rate derivatives in a Lévy term structure model

- Research Seminar: Mathematical Statistics, Weierstraß-Institut, Berlin, 07.07.2004
  Pricing interest rate derivatives in a Lévy term structure model

- New Techniques in Applied Stochastics, University of Technology, Helsinki, Finland, 16.–18.08.2004

- Seminar on Advanced Risk Management, Financial Stability Institute, BIS, Basel, Switzerland, 30.08.–03.09.2004
  Advanced market risk modelling

- 17th Annual Warwick Options Conference, University of Warwick, Great Britain, 24.09.2004
  Lévy driven interest rate theory

- Stochastic Finance 2004, Lisbon, Portugal, 26.–30.09.2004
  Term structure models driven by non-homogeneous Lévy processes

- International Conference CREDIT 2004, Venedig, Italy, 01.10.2004

- BMBF-Workshop Risikomanagement in Finanz- und Versicherungsdiensten, Universität Giessen, 08.10.2004
  The defaultable Lévy term structure

- Deutsche Bank, Frankfurt am Main, 25.10.2004
  Lévy driven credit risk models

- Seminar on Financial Derivatives Products, Banco Central do Brasil, Rio de Janeiro, Brazil, 11.–12.11.2004
  Interest rate derivatives