

# *Natalia Beliaeva*

Assistant Professor

## **Education**

PhD, UMASS, Amherst, MA, Finance, 2006

MS, UMASS, Amherst, MA, Computer Science, 2005

MRP, UMASS, Amherst, MA, Regional Planning, 1999

BS, St. Petersburg Technical University, Pskov, Russia, Engineering and Economics, 1997

## **Teaching Interests**

Derivatives, Economics, Financial Modeling, Corporate Finance

## **Research Interests**

Term Structure Modeling, Credit Risk Modeling, Financial Derivatives, Asset Pricing

## **ACADEMIC EXPERIENCE**

### **Courses Taught**

Economic Analysis for Managers

Options and Futures

## **INTELLECTUAL CONTRIBUTIONS**

### **Refereed Journal Articles**

Beliaeva, N., Nawalkha, S. A Simple Approach to Pricing American options under the Heston Stochastic Volatility Model. *Journal of Derivatives*.

Beliaeva, N., Nawalkha, S., Soto, G. (2008). Pricing American Interest Rate Options Under the Jump-Extended Vasicek Model. *Journal of Derivatives*.

Nawalkha, S., Beliaeva, N. (2007). Efficient Trees for CIR and CEV Short Rate Models. *Journal of Alternative Investments*.

### **Books**

Nawalkha, S., Beliaeva, N., Soto, G. (2007). *Term Structure Modeling : The Fixed Income Valuation Course*. Wiley.

Nawalkha, S., Soto, G., Beliaeva, N. (2005). *Interest Rate Risk Modeling : The Fixed Income Valuation Course*. Wiley.

### **Conference Proceedings**

Nawalkha, S., Beliaeva, N. (2006). *Shifted CEV Short Rate Models with Exponential and Lognormal Jumps*. Financial Management Association.

Beliaeva, N., Zilberstein, S. (2005). *Generating Admissible Heuristic by Abstraction for Search in Stochastic Domains* (pp. 14-29). 6th International Symposium on Abstraction, Reformulation and Approximation, 6th International Symposium on Abstraction, Reform.

### **Journal Articles**

Nawalkha, S., Beliaeva, N., Soto, G. A New Taxonomy of the Dynamic Term Structure Models.

## **SERVICE ACTIVITIES**

**Professional Memberships**-AFA,FMA.