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## *Natalia Beliaeva*

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### **Intellectual Contributions:**

#### **Refereed Articles**

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*.

#### **Refereed Proceedings**

##### **Full Paper**

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 . *6th International Symposium on Abstraction, Reformulation and Approximation*, Springer Verlag, 14-29.

#### **Book**

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.

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