
Natalia Beliaeva

Assistant Professor - Finance

INTELLECTUAL CONTRIBUTIONS:

Refereed Articles

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.
