Beliaeva, Natalia (Associate Professor)

Refereed Journal Articles

Journal Article, Academic Journal

Beliaeva, N., Chen, Y., Nawalkha, S., Sullivan, M., Zreik, S. (in press). A Multidimensional Transform for Pricing American Options under Stochastic Volatility Models. *Journal of Computational Finance*.

Beliaeva, N., Chen, Y., Nawalkha, S., Sullivan, M. (2023). Pricing American Options under Levy Jump Models: a Multi-dimensional Transform Method. *Journal of Derivatives, 31*(2 - Winter 2023), 9-35.

Tsafack Kemassong, G. D., Li, Y., Beliaeva, N. (2021). Too-Big-to-Fail: The Value of Implicit Government Guarantee. *Pacific-Basin Finance Journal*.

Beliaeva, N., Koh, R., Nawalkha, S. (2018). Yields versus Expected Returns of Corporate Bonds: Some Unexpected Results. *Journal of Fixed Income*.

Beliaeva, N., Khaksari, S., Tsafack Kemassong, G. D. (2015). Implicit Government Guarantee and the CDS Spreads. *Journal of Fixed Income*.

Beliaeva, N., Nawalkha, S. (2012). Pricing American Interest Rate Options Under the Jump-Extended Constant-Elasticity-of-Variance Short Rate Models. *Journal of Banking and Finance, 36*(1), 151-163.

Beliaeva, N., Beliaeva, N., Soto, G. (2010). A New Taxonomy of the Dynamic Term Structure Models. *Journal of Investment Management, 8*(4), 4-26.

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

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

Books

Book, Scholarly-New

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

Conference Proceeding

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.

Presentations

Li, Yifei (Presenter & Author), Beliaeva, Natalia (Author Only), Tsafack, Georges (Author Only), China International Risk Forum, "Too-Big-to-Fail: The Value of Implicit Government Guarantee," Tianjin, China. (July 2019).

Beliaeva, Natalia (Author Only), Tsafack Kemassong, Georges Desire (Presenter & Author), Li, Yifei (Author Only), BAFS, "•Too-Big-to-Fail: The Value of Implicit Government Guarantee." (April 2017).

Beliaeva, Natalia (Presenter & Author), FMA, "A Simple Approach to Pricing American options under the Heston Stochastic Volatility Model," New York, NY. (October 2010).

Beliaeva, Natalia (Author Only), FMA, "A New Taxonomy of the Dynamic   Term Structure Models," Reno, Navada. (October 2009).

Beliaeva, Natalia (Presenter & Author), FMA, "Pricing American Interest Rate Options under the Jump- Extended Constant-Elasticity-of-Variance Short Rate Models," Salt Lake City, Utah. (October 2006).

Beliaeva, Natalia (Presenter & Author), SARA, "Generating Admissible Heuristic by Abstraction for Search in Stochastic Domains," Airth Castle, Scotland. (July 2005).