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Sanjiv R Das* (srdas@scu.edu), Leavey School of Business, Department of Finance, 500 El Camino Real, Santa Clara, CA 95053. *Extracting and Using Credit Information in Hybrid Models.*

Extracting implied information from derivatives models has been undertaken since the advent of the Black-Scholes model. Hybrid models are those that are calibrated to more than one market, and provide cross-market restrictions on parameters. Such models also enable pricing products that bear risk from many markets. The talk will present a few recent models exemplifying these ideas, and present theoretical and empirical results. (Received September 07, 2007)