Dynamic correlations in bond portfolios
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Bond portfolios are widely used in finance industry. However, a nicely behaved dynamic correlations structure are usually difficult to be obtained due to the term structure, the type of bonds, noise and etc. This project focus on developing empirical methods to model the dynamic structure of correlation for bond portfolios.

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Research area: Mathematical finance in high dimensional setting; Copula methods in financial econometrics; Dynamic correlations in pricing and hedging; Information asymmetry; Machine learning in finance.