



M.Sc. in Finance and Banking
Department of Economics and Finance
University of Rome “Tor Vergata”

Interest Rate Derivatives with Negative Rates

Pietro Rossi

Prometeia

Friday, December 16, 10:15 – 12:00
Classroom S11 (2° Floor – Edificio Didattica)

The usual approach of evaluating interest rate products with the Black ‘76 formula cannot be applied under scenarios of negative rates. The talk will offer an insight on how industry is reacting to this issue. In particular, it will focus on the measurement of sensitivities of contingent claims to changes in the driving factors.

Pietro Rossi (Ph.D. in physics, NYU) is senior financial analyst in the Market Risk Group at Prometeia. His work concerns numerical methods and Monte Carlo algorithms for pricing and risk management of financial derivatives. His scientific activity has been mainly focused in theoretical physics and computer science, while his most recent work deals with the use of Fourier transform in finance.

The talk, addressed to second year students of MSc in Finance and Banking, is open to all interested students and faculty members.