# SS 4521G/FM 9521B - Advanced Financial Modelling
## Outline of Lectures: 24–28 March 2014

For this week, we aim to cover the following theories/concepts:

1. Analysis of Asian options (continued)

2. Models for stochastic interest rate process and bond pricing

   The Ho-Lee, Vasiček, Cox-Ross-Ingersoll, Black-Karasinski, and Black-Derman-Toy interest rate models