Aarhus School of Business
University of Aarhus
Handelshøjskolen
Aarhus Universitet

JYSKE BANK
D-CAF Danish Center for Accounting and Finance

Workshop
Recent Advances in Interest Rate Modeling
Thursday 28 August 2008

Aarhus School of Business, University of Aarhus
R-Building, Store Sal
Fuglesangs Allé 4, 8210 Aarhus V

13.00-13.15	**Welcome**
13.15-14.00	**Practical Interest Rate Modeling: Recent Developments and Future Challenges** Jesper Andreasen, Danske Markets, Copenhagen
14.00-14.40	**Implementations of LIBOR market Models** Christian Rønde Sørensen, Jyske Bank
14.40-15.10	Coffee break
15.10-15.50	**Lévy Driven Interest Rate Theory** Ernst Eberlein, University of Freiburg
15.50-16.30	**Alternative Specifications for the Lévy LIBOR Market Model: An Empirical Investigation** David Skovmand, Aarhus School of Business, University of Aarhus
16.30-17.00	Coffee break
17.00-17.45	**Analytical Approximations for Prices of Swap Rate Dependent Embedded Options in Insurance Products** Antoon Pelsser, University of Amsterdam
19.00	Dinner at a restaurant in the city centre of Aarhus

The workshop will be held in English and is kindly sponsored by Jyske Bank