

Since the beginning of my CERF fellowship, the following papers have been submitted for publication:

Arbitrage theory without a numeraire. Available at <http://arxiv.org/abs/1410.2976>

Polynomial term structure models. (with S. Cheng) Available at <http://arxiv.org/abs/1404.6190>

An equilibrium model of market efficiency with Bayesian learning: Explicit modes of convergence to rational expectations equilibrium in the presence of noise traders (with O. Ross and S. Satchell) Available at <http://ssrn.com/abstract=2545031>

I have also presented my work on the following occasions:

TMU Finance Workshop 2014, Tokyo, November 2014

University of Michigan Financial/Actuarial Mathematics Seminar, September 2014

Tenth Cambridge-Princeton Conference, Cambridge, October 2014

Stochastic Analysis for Risk Modeling, Luminy, France, September 2014

Conference on Stochastic Calculus, Martingales and Financial Modeling, St Petersburg, June 2014

Labex Louis Bachelier - SIAM-SMAI Conference on Financial Mathematics, Paris, June 2014