**Project Update – Michael Tehranchi**

My PhD student (Thomas Du Toit) and I are working to apply the polynomial term structure modelling framework (developed by me with a former PhD student Si Cheng) to deal with the post-crisis multi-curve interest rate environment.

The following paper has been published.

A Black-Scholes inequality: applications and generalisation. *Finance & Stochastics.* **24**(1): 1-38. (2019)

I have been invited to present my research at the following conferences:

Advanced Methods in Mathematical Finance. Angers, France. August 2018.

Workshop on Stochastic Dynamical Systems and Ergodicity. Loughborough. July 2018.

Stochastic Finance Seminar. University of Warwick. January 2019

Third International Congress on Actuarial Science and Quantitative Finance. Manizales, Colombia. June 2019

Conference on Dynamics, Equations and Applications. Krakow. September 2019.

TMU Workshop on Finance 2019, Tokyo, September 2019

TMU Mini-Lecture Series 2019, Interest rate models, Tokyo, September 2019