1108-35-216

Bei Hu* (b1hu@nd.edu), University of Notre Dame, Dept of Applied Computaional Math and Stat, 153 Hurley Hall, Notre Dame, IN 46556, Jin Liang, Shanghai, 200092, Peoples Rep of China, and Yuan Wu, Shanghai, 200092, Peoples Rep of China. A PDE Free Boundary Problem for Corporate Bond with Credit Rating Migration.

A free boundary model for pricing a corporate bond with credit rating migration is studied. Some interesting properties as well as numerical examples will be presented. (Received January 14, 2015)