Consulting Assignment:

- For a consulting assignment, please get in touch with me by email in the first instance.

  My area of specialisations are: Financial Asset valuation; Valuation of large scale operations using real options methodology; Econometric analysis for financial markets; Models for forecasting for investment purposes; Macro-economic modelling; Credit risk analysis.

  My particular expertise is in the use of hidden Markov structures in discrete time settings and models involving stochastic differential equations.

Competency in Relevant Tools & Techniques:

- The following is a partial illustration (in addition to the usual PC packages) of various software tools and other techniques I often use and am very conversant with, as part of my on-going research activities:

  - MATHEMATICA, MAPLE
  - TSP, SHAZAM, SAS, EVIEWS, GAUSS
  - Fortran, C++
  - Stochastic calculus and numerical solutions, optimisation (including maximum entropy approach), probability theory, non-Linear filtering, non-parametric regressions and kernel density estimation, Monte Carlo simulations, generalized lattice models, analysis of cointegrated economic variables, bootstrapping, Hidden Markov model etc.