

Project Proposal

Vismayie Vandanapu

Ankit Kumar

Martin Arienmughare

Project Title

Obvious and hidden gamma in credit derivative land

Names of all group members

Vismayie Vandanapu, Ankit Kumar, Martin Arienmughare

Name and contact information for your mentor

Leon Tatevossian (lt56@nyu.edu)

A two or three sentence statement of the problem

A two or three sentence statement of the approach you intend to take

A two or three sentence statement of your criteria of success

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