

1135-60-2381 **Giray Okten*** (okten@math.fsu.edu). *Sensitivity and Robustness of Financial Models.*

Global sensitivity analysis is a widely used tool for modelers in sciences and engineering. I will discuss global sensitivity analysis based on Sobol' sensitivity indices, and a novel approach to quantify the robustness of a model using randomized sensitivity indices. I will present some applications to interest rate and weather derivative models. (Received September 26, 2017)