1035-60-1365   **Tomasz R Bielecki*** (`bielecki@iit.edu`), 10 W. 32nd Street, E1 Bldg, Room 208, Chicago, IL 60616, and **Jacek Jakubowski**, **Andrea Vidozzi** and **Luca Vidozzi**. *Modeling dependence between stochastic processes with applications to finance.*

Some elements of the theory of copulae between stochastic processes will be presented. In particular, diffusion copulae, Poisson copulae, point processes copulae and Markov copulae will be discussed. Some applications to valuation and hedging of basket credit products, and ratings triggered corporate bonds will be presented. (Received September 19, 2007)