Lisbon SCF 2015

Conference Program

Building Francesinhas I, level -1, AUDITORIUM 3

Monday, July 6

9:00 – 9:45	Registration
9:30 – 10:00	Opening
***Chairman*:**	**Martin Schweizer**
10:00 – 10:50	**Albert Shiryaev** (Steklov Institute of Moscow) *On sharp maximal inequalities for stochastic processes*
11:00 – 11:50	**Ernst Eberlein** (University of Freiburg) *Two price valuation theory*
11:50 – 12:30	**Posters**
12:30 – 14:00	Lunch
***Chairman*:**	**Hans Foellmer**
14:00 – 14:50	**Martin Schweizer** (ETH Zurich) *Consistent economic valuation*
15:00 – 15:50	**Youri Kabanov** (University of Franche-Comté) *Ruin probabilities: equations and asymptotics*
15:50 – 16:20	Coffee break
Chairman:	**Youri Kabanov**
16:20 – 17:10	**Marek Musiela** (Oxford-Man Institute of Quantitative Finance) *Evolution of models in evolving markets*
17:20 – 18:40	**Parallel sessions 1.A, 2.A, 3.A**
19:00	Welcome reception

Tuesday, July 7

Chairman: **Choi-Hong Lai**

9:30 – 10:20 **Matthias Ehrhardt** (University of Wuppertal)
Solving numerically problems of computational finance on unbounded domains

10:30 – 11:20 **Carlos Vázquez Cendón** (Universidade da Coruña)
Drift-free simulation techniques for market models of interest rates

11:20 – 11:50 Coffee break

Chairman: **Marek Musiela**

11:50 – 12:40 **Agnès Sulem** (INRIA Paris-Rocquencourt)
Combined Optimal Stopping / Stochastic Control with nonlinear expectations

12:40 – 14:30 Lunch

Chairman: **Cornelis Oosterlee**

14:30 – 15:20 **Daniel Sevcovic** (Comenius University of Bratislava)
Transformation methods for solving nonlinear PDE models in mathematical finance

15:30 – 16:20 **Andrea Pascucci** (Bologna University)
Implied volatility for any local-stochastic volatility model

16:20 – 16:50 Coffee break

16:50 – 18:10 **Parallel Sessions 1.B, 3.B, 4.A, 5.**

18:20 – 19:20 **Parallel Sessions 1.C, 2.B, 4.B**

Wednesday, July 8

Chairman: **Matthias Ehrhardt**

9:00 – 9:50 **Bruno Dupire** (Bloomberg/NYU)
Attainable Estimates of Quadratic Variation

10:00 – 10:50 **Cornelis Oosterlee** (CWI – Amsterdam and TU Delft)
Accurate and Robust Numerical Methods for the Dynamic Portfolio Management Problem

10:50 – 11:10 Coffee break

Chairman: **Albert Shiryaev**

11:10 – 12:00 **Hans Foellmer** (Humboldt University of Berlin)
Mathematical Aspects of Systemic Risk

12:00 – 13:30 Lunch

13:30 – 19:00 Excursion

Thursday, July 9

Chairman:	**Daniel Sevcovic**
9:30 – 10:20	**Daniel Duffy** (Datasim Financial Amsterdam) *An Overview of Numerical and Software Methods in Computational Finance*
10:30 – 11:20	**Uwe Wystup** (MathFinance AG) *Product and Model Trends in FX Options*
11:20 – 11:50	Coffee break
Chairman:	**Ernst Eberlein**
11:50 – 12:40	**Markus Seifert** (d-fine GmbH) *Current challenges for banks - What's next?*
12:40 – 14:30	Lunch
14:30 – 16:00	**Round table discussion:** *The role of Mathematics in Financial Industry*
16:00 – 16:30	Coffee break
16:30 – 17:50	**Parallel Sessions 1.D, 2.C, 3.C, 4.C.**
20:00	Conference Dinner

Friday, July 10

FREE

12:45 – 14:00	Lunch
Chairman:	**Maria do Rosário Grossinho**
14:00 – 14:20	**Luis Nazaré** (ISEG) *How can entrepeneurship make up with quantitative methods?*
14:30 – 15:20	**Christopher Claude** (BNP Paribas) *Soft skills and quantitative minds*
15:20	Closing session and Port wine farewell