

# Lisbon SCF 2015 - Thematic Sessions (parallel sessions)

Building Francesinhas 1, Floor 0

Monday, July 6, 17:20 – 18:40

<b>1.A - Computational Models and Methods</b>		<b>Chair: Pedro Pólvora</b>
<b>Room 001</b>		
<b>Vera Egorova</b> 17:20 – 17:40	<i>Computing American options in Regime Switching Model using front-fixing transformation</i>	
<b>Tihomir Gyulov</b> 17:40 - 18:00	<i>Contractivity results in Hilbert spaces for ADI schemes for convection-diffusion equation with mixed derivative term</i>	
<b>Christian Hendricks</b> 18:00 - 18:20	<i>High-Order-Compact ADI schemes for pricing basket options in the combination technique</i>	
<b>Christof Heuer</b> 18:20 - 18:40	<i>Essentially high-order compact schemes applied to option pricing with stochastic volatility</i>	
<b>2.A - Stochastic Models</b>		<b>Chair: Ivan P. Yamshchikov</b>
<b>Room 003</b>		
<b>Alexander Alvarez</b> 17:20 - 17:40	<i>Financial Modeling with Multivariate Mixed Fractional Brownian Motion</i>	
<b>Misha van Beek</b> 17:40 - 18:00	<i>Regime Switching Affine Processes and Applications in Finance</i>	
<b>Navideh Modarresi</b> 18:00 - 18:20	<i>Generalized continuous time ARMA processes with applications in finance</i>	
<b>Omer Onalan</b> 18:20 - 18:40	<i>Time-Dependence Ornstein-Uhlenbeck Jump Diffusion Process and Application to Risk Management</i>	
<b>3.A - Derivative Pricing and Markets</b>		<b>Chair: Long Teng</b>
<b>Room 006</b>		
<b>Katsushi Nakajima</b> 17:20 - 17:40	<i>Commodity Spot and Futures Prices under Supply, Demand, and Financial Trading</i>	
<b>Ciprian Necula</b> 17:40 - 18:00	<i>A General Closed Form Option Pricing Formula</i>	
<b>Pablo Olivares</b> 18:00 - 18:20	<i>Pricing Basket Contracts by Polynomial Approximations under Levy Models</i>	
<b>Xiao-Fen Zheng</b> 18:20 - 18:40	<i>Analytical Operator Splitting Approximation for Pricing CEV Spread Options</i>	

**Tuesday, July 7, 16:50 – 18:10**

<b>1.B - Computational Models and Methods</b>		<b>Chair: Vera Egorova</b>
<b>Room 001</b>		
<b>Zuzana Buckova</b> 16:50 - 17:10	<i>Implementation of Alternating Direction Explicit Methods to higher dimensional models in finance</i>	
<b>Aldina Correia</b> 17:10 - 17:30	<i>Algorithms for Solving High-Dimension, Large Scale Optimization Problems in Portfolio Management: Classification and Critical Review</i>	
<b>José Pedro Silva</b> 17:30 - 17:50	<i>Calibration of Stochastic Volatility Models with MOR</i>	
<b>3.B - Derivative Pricing and Markets</b>		<b>Chair: Shih-Hau Tan</b>
<b>Room 006</b>		
<b>Yan-Wei He</b> 16:50 - 17:10	<i>Pricing Basket Options for Mean-reverting CEV Underlyings by Analytical Operator Splitting Method</i>	
<b>Alvaro Leitao</b> 17:10 - 17:30	<i>GPU Acceleration of the Stochastic Grid Bundling Method for early-exercise options</i>	
<b>Walter Mudzimbabwe</b> 17:30 - 17:50	<i>A penalty method for American option pricing with liquidity shocks</i>	
<b>Long Teng</b> 17:30 - 17:50	<i>Incorporation of Stochastic Correlation into the Heston model</i>	
<b>4.A - Finance and Mathematical Economics</b>		<b>Chair: Sona Kilianova</b>
<b>Room 008</b>		
<b>Michail Anthropolos</b> 16:50 - 17:10	<i>Equilibria in Risk-sharing games</i>	
<b>Jacques Levy Vehel</b> 17:10 - 17:30	<i>A simple isochore model evidencing regulation risk</i>	
<b>Ognjen Vukovic</b> 17:30 - 17:50	<i>Predicting financial contagion and crises by using Jones polynomial and knot theory</i>	
<b>5. Int.Rate Models, Credit Risk and Portfolio Management</b>		<b>Chair: A.Monteiro</b>
<b>Room 010</b>		
<b>Ramzi Ben-Abdallah</b> 16:50 - 17:10	<i>Investigating exponential-jump-diffusion interest-rate models</i>	
<b>Claudio Fontana</b> 17:10 - 17:30	<i>A general HJM framework for multiple yield curve modeling</i>	
<b>Philipp Harms</b> 17:30 - 17:50	<i>Consistent Recalibration of Yield Curve Models</i>	
<b>Thorsten Schulz</b> 17:50 - 18:10	<i>The worst-case dependence structure maximizing the wrong way risk in a bilateral CVA calculation</i>	

**Tuesday, July 7, 18:20 – 19:20**

<b>1.C - Computational Models and Methods</b>		<b>Chair: Gilson Soares Silva</b>
<b>Room 001</b>		
<b>Lexuri Fernandez</b> 18:20 - 18:40	<i>Simulating Levy-frailty copulas built from an alpha-stable subordinator</i>	
<b>Ana Monteiro</b> 18:40 - 19:00	<i>Portfolio choice: robust approaches</i>	
<b>António A.F. Santos</b> 19:00 - 19:20	<i>From stochastic volatility to realized volatility: measures comparison</i>	
<b>2.B - Stochastic Models</b>		<b>Chair: Nicola Cantarutti</b>
<b>Room 003</b>		
<b>Karl Friedrich Bannör</b> 18:20 - 18:40	<i>A BNS-type stochastic volatility model with weak jump dependence</i>	
<b>Junwei Xu</b> 18:40 - 19:00	<i>Optimal Liquidation in the Almgren-Chriss Framework with Lévy Processes</i>	
<b>Ivan P. Yamshchikov</b> 19:00 - 19:20	<i>Optimization problem for a portfolio with an illiquid asset: Lie group analysis</i>	
<b>4.B - Finance and Mathematical Economics</b>		<b>Chair: Carlos Oliveira</b>
<b>Room 008</b>		
<b>Sónia R. Bentes</b> 18:20 - 18:40	<i>Gold prices and equity market crises: How accurate are the forecasts from a nonlinear model?</i>	
<b>Rui Pascoal</b> 18:40 - 19:00	<i>Firm Size Distribution and Economic Conjuncture: The Portuguese case between 2006 and 2012</i>	

**Thursday, July 9, 16:30 – 17:50**

<b>1.D - Computational Models and Methods</b>		<b>Chair: Christian Heuer</b>
<b>Room 001</b>		
<b>Mohamed El Fakharany</b> 16:30 - 16:50	<i>A two asset option pricing problem in jump diffusion models: numerical analysis and computing</i>	
<b>Nicolas Langrené</b> 16:50 - 17:10	<i>Switching to non-affine stochastic volatility: a closed-form expansion for the Inverse Gamma model</i>	
<b>Younhee Lee</b> 17:10 - 17:30	<i>An implicit-explicit method for option pricing under regime-switching models with jumps</i>	
<b>2.C - Stochastic Models</b>		<b>Chair: Long Teng</b>
<b>Room 003</b>		
<b>Carlos Oliveira</b> 16:30 - 16:50	<i>Value of a Firm with Suspension and Exit Options</i>	
<b>Rita Pimentel</b> 16:50 - 17:10	<i>Optimal investment decision under two sources of uncertainty</i>	
<b>Nemat Safarov</b> 17:10 - 17:30	<i>Investigation of natural gas storage valuation and optimisation under time-inhomogeneous exponential Lévy processes</i>	
<b>3.C - Derivative Pricing and Markets</b>		<b>Chair: Zuzana Buckova</b>
<b>Room 006</b>		
<b>Nicola Cantarutti</b> 16:30 - 16:50	<i>Indifference pricing in exponential Lévy models with transaction costs</i>	
<b>Sebastian Ferrando</b> 16:50 - 17:10	<i>Trajectory Based Markets. Arbitrage and Computation of Price Intervals</i>	
<b>Gilson Soares Silva</b> 17:10 - 17:30	<i>Option pricing under a jump-telegraph diffusion model with jumps of random size</i>	
<b>Shih-Hau Tan</b> 17:50 - 18:10	<i>An Efficient Solver for Multi-dimensional Nonlinear Black-Scholes Equation with Newton-like Method</i>	
<b>4.C - Finance and Mathematical Economics</b>		<b>Chair: Michail Anthropolos</b>
<b>Room 008</b>		
<b>Katarzyna Bien-Barkowska</b> 16:30 - 16:50	<i>Extension and Validation of Asymmetric ACD Models</i>	
<b>Xuecan Cui</b> 16:50 - 17:10	<i>Option Pricing Models with underlying Time-Varying Levy Processes</i>	
<b>Sona Kilianova</b> 17:10 - 17:30	<i>Startup Company Valuation Using a Product Growth Model</i>	