

Recent Trends in Financial Mathematics

Date & Time: 2016. 10. 7. Friday. 10:30am – 4pm

Location: E2 (산업경영동), B105 (지하계단강의실)

Speaker & Title

1. Jin Hyuk Choi (UNIST), Optimal Investment and Consumption with Liquid and Illiquid Assets, 10:30am~11:10am
2. Qi Wu (Chinese University of Hong Kong), Tail Risk and Portfolio Margins, 11:10am~11:50am
3. Sojung Kim (KAIST), Computation of Dynamic CreditRisk+ via Fast Fourier Transform, 1:50pm~2:30pm
4. Nan Chen (Chinese University of Hong Kong), A Primal-Dual Algorithm to Stochastic Dynamic Programming and its Application to Finance, 2:30pm~3:10pm
5. Jongmun Lee (KAIST), Unbiased Estimators of the Greeks for General Diffusion Processes, 3:20pm~4pm