Winter Workshop on Finance, 2013

科研費シンポジウム「ファイナンス理論の新展開と金融リスク管理」

Date:　Feb.18-19, 2013

Venue: Hokkaido University, Centennial Hall

場所：北海道大学　百年記念会館　大会議室

Feb. 18

Chair: Masaaki Kijima

10:00 - 10:50　Albert Shiryaev,
“Optimal stopping problems for a Brownian motion with drift and disorder; application to mathematical finance and engineering “

11:00 - 11:50　Alex Novikov,
“Gamma volume processes and pricing of options on VWAP" (tentative)”

Chair: Katsumasa Nishide

14:00 - 14:50　Konstantin Borovkov,
"Ornstein-Uhlenbeck type processes with heavy distribution tails"

15:00 - 15:50　Martin Larsson,
“Polynomial Term Structure Models”

16:00 - 16:30　Takashi Shibata,
“Investment timing, debt structure, and financing constraints”

16:30 - 17:00　Masaaki Fukasawa,
“ Efficient Discretization of Stochastic Integrals”

Feb. 19

Chair: Yukio Muromachi

9:00 - 9:50 Juri Hinz,
"Storage Costs in Commodity Option Pricing"

10:00 - 10:50 Lioudmila Vostrikova,
"Utility maximisation and utility indifference price for exponential semi-martingale models with random factor"

11:00 - 11:50 Yuri Kabanov,
"Essential Supremum and Essential Maximum with Respect to a Preorder"

Chair: Takashi Shibata

14:00 - 14:30 Yukio Muromachi,
"Pricing commodity derivatives with counterparty credit risk"

14:30 - 15:00 Katsumasa Nishide,
"Heston-Type Stochastic Volatility with a Markov Switching Regime"

15:10 - 15:40 Teruyoshi Suzuki,
"The Pricing Model of Corporate Securities under Cross-holdings of Debts"

15:40 - 16:10 Tam Chun Ming Jeffy,
"Fractional Brownian Motions in Financial Models, Monte Carlo methods and Approximation"