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」

Winter Workshop on Finance, 2014
Feb. 16 – 17, Hokkaido University,
Lecture Hall W102, Humanities and Social Sciences Classroom Building,

Feb. 16

8:20 - 8:50 Reception

8:55, Opening Address: T. Suzuki

9:00 - 10:30, Chair: M. Fukawasa

Alex Novikov, University of Technology, Sydney, "Analysis and Simulation of Models with Fractional Brownian Process in Finance and Statistics"

Lioudmila Vostrikova, Universite d'Angers, France, "Indifference Pricing for Change-Point Models"

10:40 - 12:10, Chair: A. Novikov

Yuri Kabanov, University of Franche-Comte, "TBA"

Konstantin Borovkov, The University of Melbourne, "Fourier Transform and Options Pricing"

14:00 - 15:30, Chair: L. Vostrikova

Aygul Abakirova, University of Lille, France, "Approximation of the Solution of the Backward Stochastic Differential Equation: Large Samples"

Mikhail Zhitlukhin, Steklov Mathematical Institute, Russia, "On General Equations for Optimal Stopping Boundaries"

Libo Li, Ritsumeikan University, "Pseudo stopping times and the hypothesis (H)"

15:40 - 17:10, Chair: M. Kijima

Teruyoshi Suzuki, Hokkaido University, "Optimal Capital Injection Problem under Financial Crisis"

Katsumasa Nishide, Yokohama National University, "Competition and the Bad News Principle in a Real Options Framework"

Takashi Shibata, Tokyo Metropolitan University, "TBA"

Feb. 17

9:00 - 10:30, Chair: Y. Kabanov

Juri Hinz, University of Technology, Sydney, "TBA"

Chiaki Hara, Kyoto University, "Asset Demand and Ambiguity Aversion"

10:40 - 12:10, Chair: Juri Hinz

Martin Larsson, Ecole Polytechnique Federale de Lausanne, "Existence and Uniqueness of Polynomial Preserving Diffusions"

Nino Kordzakhia, Macquarie University, "Pricing of Asian-type Options: an Unified Approach"

14:00 - 15:30, Chair: Y. Muromachi

Anastasia Ellanskaya, Universite d'Angers, France, "On Some Examples of Indifference Pricing of Exponential Semimartingale Models with Random Factor"

Masaaki Fukasawa, Osaka University, "Volatility Derivatives and Model-free Implied Leverage"

Katsutoshi Yamazaki, Kansai University, "Optimal Dividends in the Dual Model under Transaction Costs"

15:40 - 16:20, Chair: K. Nishide

Wenjun Chen, Hokkaido University, "Optimal Bid Price for Takeover"

Haejun Jeon, Osaka University, "Credit Risk Model with Optimal Switching"

16:20 Closing Address: T. Shibata

Sponsors:

Japan Society for Promotion of Science's Program A#2124040 (Head: M. Kijima) and B#23310098 (Head: T. Suzuki)

Tokyo Metropolitan University

Research Center for Economic and Business Networks, Hokkaido University

Scientific Committee:

Masaaki Kijima, Tokyo Metropolitan University

Yukio Muromachi, Tokyo Metropolitan University

Katsumasa Nishide, Yokohama National University

Takashi Shibata, Tokyo Metropolitan University

Local Organizer:

Teruyoshi Suzuki, Hokkaido University