Program

--- 2/13(Mon) ---

10:00 - reception and coffee time

Chair: J. Sekine
(1) 10:20 – 11:00 Lioudmila Vostrikova, TBA

Chair: M. Fukawasa
(2) 11:10 - 11:50 Yuri Kabanov, TBA

Chair: Y. Muromachi
(3) 13:30 - 14:10 Masaaki Kijima,
"A Chaos Expansion Approach for the Pricing of Contingent Claims," Joint work with Hideharu Funahashi

Chair: T. Shibata
(4) 14:10 - 14:50 Jun Sekine,
"Long-term optimal investment with a generalized drawdown constraint"

Chair: M. Goto
(5) 15:00 - 15:30 Yukio Muromachi,
"Risk evaluation of a portfolio including forward-looking stress events with probabilities"

(6) 15:30 - 16:00 Takashi Shibata,
"Investment timing under debt issuance constraint," Joint work with Michi Nishihara

Chair: Y. Tian
(7) 16:10 - 16:40 Katsumasa Nishide,
"Pricing of Discount Bonds with a Markov Switching Regime," Joint work with Robert J. Elliott

(8) 16:40 - 17:10 Makoto Goto,
"Irreversible Investments under Competition with Markov Switching Regime," Joint work with Katsumasa Nishide and Ryuta Takashima
Program

2/14(Tue)

Chair: M. Nishihara
(9) 9:30 - 10:10 Juri Hinz, TBA

Chair: M. Fukasawa
(10) 10:20 – 11:00 Alex Novikov, TBA

Chair: M. Goto
(11) 11:10 - 11:50 Xin Guo, TBA

Chair: K. Inui
(12) 13:30 - 14:10 Katsusige Sawaki,
"A Dynamic Valuation of Callable Financial Commodities with Regime switches,"
Joint work with Kimitoshi Sato

Chair: K. Nishide
(13) 14:10 - 14:40 Kazutoshi Yamazaki,
"Toward a Generalization of the Leland-Toft Optimal Capital Structure Model,"
Joint work with Budhi Arta Surya

(14) 14:50 - 15:20 Koji Inui,
"Market consistent valuation of insurance liabilities with special emphasis on illiquidity risk premium and insurance ALM in Japanese context,"
Joint work with Shuji Tanaka

(15) 15:20 - 15:50 Teruyoshi Suzuki,
"Life Insurance and Annuities with positive premium loadings: A Life Cycle Model with Borrowing"

Chair: M. Kijima
(16) 16:00 - 16:30 Michi Nishihara,
"Investment timing with fixed and proportional costs of external financing,"
Joint work with Takashi Shibata

(17) 16:30 - 17:00 Yuan Tian,
"Investment and capital structure decisions with time-inconsistent preferences,"
Joint work with Masaaki Kijima