“Two-day Workshop on Finance and Stochastics”

26-27 November, 2013, Barcelona

Program:

Tuesday 26th, ROOM T1

9 - 9.30: Registration and Coffee (IMUB)

9.30 -10.30: Michael Tehranchi (University of Cambridge):

“An HJM approach to equity derivatives”

Coffee - break.

11 -12: Olivier Menoukeu-Pamen (University of Liverpool)

“Maximum principles of Markov regime-switching forward-backward stochastic differential equations with jumps and partial information”

12-13 Albert Ferreira-Castillo (Queen Mary University of London)

“Euler-Poisson schemes for Lévy processes”

Lunch break

15.30-16.00: M.D. Ruiz (Universidad de Granada)

“Cox-Ingersoll-Ross model in infinite dimensional spaces”

16.00-16.30: Steffen Sjursen (University of Oslo)

“BSDEs and optimal control for time-changed Lévy processes”

16.30-17.00: Elisa Alòs (UPF)

“On the closed-form approximation of short-time random strike options”

Welcome reception 19.00 IMUB.

Wednesday 27th, ROOM T1

9.30-10: Coffee (IMUB)

10-11: Anthony REVEILLAC (CEREMADE-Université Paris-Dauphine)

"Non-classical BSDEs arising in the utility maximization problem with random horizon"

Coffee - break.

11.30-12.30: Asma Kheder (Technische Universitët München)

“Weak stationarity of Ornstein-Uhlenbeck processes with stochastic speed of mean reversion”

12.30-13.30: Salvador Ortiz-Latorre (CMA, University of Oslo)

“A pricing measure to explain the risk premium in power markets”

Lunch break

16.00-16.30 : Thibaut Mastrolia (CEREMADE-Université Paris-Dauphine)

“Density analysis of BSDEs”

16.30-17.00 Lluís Quer-Sardanyons (UAB)

“Gaussian upper density estimates for spatially homogeneous SPDEs”.

Conference dinner 21.00