Timetable of Presentations

Friday July 11, 2014

18:00-20:00	Registration and welcome reception Room: A120 Dinner from 18:30

Saturday July 12, 2014

8:30-9:00	Registration Room: A120

9:00-9:30	Opening Ceremony and Conference Photos Room: A211

9:30 -10:30 Room: A211	Keynote Speaker: **Peter Forsyth** Better than pre-commitment mean-variance portfolio allocation strategies: a semi-self-financing Hamilton-Jacobi-Bellman equation approach Session Chair: **Carl Chiarella**

10:30-11:00	Coffee

	Portfolio Selections Session Chair: **Kaili Xiang** Room: A120	Volatility Derivatives Session Chair: **Nan Chen** Room: A121
11:00-11:25	**Ling Zhang** Time-consistent investment strategy for mean-variance portfolio selection with partially observable information	**Liwei Zhang** A closed-form pricing formula for variance swaps with mean-reverting Gaussian volatility
11:25-11:50	**Yan Zeng** Time-consistent investment-reinsurance strategy for mean-variance insurers with a defaultable security	**Sanae Rujivan** A simplified analytical approach for pricing discretely-sampled gamma swaps in the Heston stochastic volatility model and its application
11:50-12:15	**Ning Ruan** An efficient methodology for portfolio selection models	**Xinfeng Ruan** Compound option approach for moment swaps pricing under a general Lévy model with stochastic volatility

12:15-14:00	Lunch

14:00-14:40 Room: A211	Invited Speaker: **Robert Elliott** Binomial tree Malliavin calculus and risk measures Session Chair: **Song-Ping Zhu**
14:40-15:20 Room: A211	Invited Speaker: **Lixin Wu** An arbitrage-pricing framework for CVA and FVA Session Chair: **Song-Ping Zhu**

15:20-16:00	Coffee

	Corporate Finance Session Chair: **Jingtang Ma** Room: A120	Credit Risk Session Chair: **Wenting Chen** Room: A121
16:00-16:25	**Shumin Chen** Optimal dividend strategies with time-inconsistent preferences and transaction costs in Cramer-Lundberg model	**Jin Liang** Some development on modeling credit rating migration
16:25-16:50	**Nan Chen** Interconnected balance sheets, market liquidity, and the amplification effects in a financial system	**Xiaosong Qian** Explicit formulas for pricing CLNs with counterparty risk under reduced-form framework

Sunday July 13, 2014

9:00-10:00 Room: A211	Keynote Speaker: **Olivier Scaillet** Valuing American options using fast recursive projections Session Chair: **Song-Ping Zhu**
10:00-10:40 Room: A211	Invited Speaker: **Zili Zhu** Using a stochastic volatility model to forecast market volatility surfaces of illiquid currencies Session Chair: **Song-Ping Zhu**

10:40-11:10	Coffee

	Exotic Options Session Chair: **Xiaosong Qiao** Room: A120	Monte Carlo Simulation Session Chair: **David Gao** Room: A121
11:10-11:35	**Simona Sanfelici** Fast numerical pricing of barrier options under stochastic volatility and jumps	**Wenfei Wang** The least-squares Monte Carlo method for pricing options embedded in mortgages
11:35-12:00	**Jingtang Ma** Pricing timer option with stochastic interest rate analytically	**Yongzeng Lai** Efficient simulation of Greeks of multiasset European and Asian style options by Malliavin calculus and quasi-Monte Carlo methods
12:00-12:25	**Nhat-Tan Le** Pricing American-style Parisian up-and-out call options	**Wenbin Hu** A general Brownian bridge construction method in pricing American options with quasi-Monte Carlo

12:25-14:00	Lunch

14:00-14:40 Room: A211	Invited Speaker: **Sergei Levendorski** Efficient Laplace and Fourier inversions and Wiener-Hopf factorization in financial applications Session Chair: **Robert Elliott**
14:40-15:20 Room: A211	Invited Speaker: **Christoph Reisinger** Numerical valuation of derivatives in high-dimensional settings via PDE expansions Session Chair: **Robert Elliott**

15:20-16:00	Coffee

	Interest Rate Derivatives Session Chair: **Guanghua Lian** Room: A120	Insurance Session Chair: **Yajun Xiao** Room: A121
16:00-16:25	**Boda Kang** Pricing interest rate derivatives in a multifactor HJM model with time dependent volatility	**Chi Seng Pun** Robust investment-reinsurance optimization with multiscale stochastic volatility
16:25-16:50	**Huaying Guo** The valuation of CCIRS with a special item	**Chi Chung Siu** A class of nonzero-sum stochastic differential investment and reinsurance games

Monday July 14, 2014

9:00-10:00 Room: A211	Keynote Speaker: **Min Dai** Asymptotics for Merton problem with capital gain taxes and small interest rate Session Chair: **Song-Ping Zhu**
10:00-10:40 Room: A211	Invited Speaker: **Hoi Ying Wong** Ambiguous correlation in asset pricing Session Chair: **Song-Ping Zhu**

10:40-11:10	Coffee

	Option Pricing Session Chair: **Zhi Liu** Room: A120	American Options Session Chair: **Jin Liang** Room: A121
11:10-11:35	**Jiexiang Huang** Option pricing using the fast Fourier transform under double exponential jump model with stochastic volatility and stochastic intensity	**Endah R.M. Putri** A semi-analytic method for the pricing of American options in a regime-switching economy
11:35-12:00	**Junfei Zhang** Option pricing with ambiguous return rates and volatilities	**Guanghua Lian** Valuation of American exchange options under jump diffusion models
12:00-12:25	**Xisheng Yu** RNMs-constrained entropic least-squares valuation of American options	**Marianito Rodrigo** Valuation of American options with general payoffs

12:25-14:00	Lunch

14:00-18:30	Excursion

18:30-22:00	Conference Dinner

Tuesday July 15, 2014

9:00-10:00 Room: A211	Keynote Speaker: **Jianming Xia** Arrow-Debreu equilibrium for rank-dependent utilities Session Chair: **Min Dai**
10:00-10:40 Room: A211	Invited Speaker: **Carl Chiarella** A comparative study on time-efficient methods to price compound options in the Heston model Session Chair: **Min Dai**

10:40-11:10	Coffee

	Financial Markets Session Chair: **Boda Kang** Room: A120	Option Pricing Session Chair: **Chenglong Xu** Room: A121
11:10-11:35	**Yajun Xiao** Funding liquidity and firm leverage ratio	**Wenting Chen** Analytical pricing European-style options under the modified Black-Scholes equation with a spatial-fractional derivative
11:35-12:00	**Sheng Fan** Corporate bond valuation under an infinite dimensional compound Poisson framework	**Guillaume Leduc** High order option convergence with CRR-type schemes
12:00-12:25	**Haibin Xie** Asymmetric information response: New stylized facts in stock markets	**Minku Lee** Asymptotic analysis for pricing vulnerable option under stochastic volatility

12:25-14:00	Lunch

14:00-14:40 Room: A211	Invited Speaker: **Song-Ping Zhu** Pricing American-style Parisian options Session Chair: **Jianming Xia**

14:40-15:10	Coffee

	Other Topics Session Chair: **Marianito Rodrigo** Room: A120	Other Topics Session Chair: **Yan Zeng** Room: A121
15:10-15:35	**Jun Deng** Asymmetric information and non-arbitrage	**David Y Gao** Canonical duality and triality: Unified understanding and global optimal solutions for challenging problems in nonconvex dynamic systems
15:35-16:00	**Guangxin Jiang** On estimating quantile sensitivities via simulation	**Jie Yen Fan** Martingales with given marginals
16:00-16:25	**Zhiliang Wang** Modeling and forecasting average temperature for weather derivative pricing	**Zhi Liu** Asymptotic behavior of realised variations of semi-martingales with applications
16:25-16:50		**Xinjiang He** The pricing of credit default swaps under a generalized mixed fractional Brownian motion

16:50-17:00	Closing Remarks

Wednesday July 16, 2014

A Recreation Day