

Frankfurt MathFinance Workshop 2007

Day 1 (26 March 2007)

workshop.mathfinance.com

8:30	Registration and opening remark by Uwe Wystup Morning session chair: Peter Schwendner
9:00 Attilio Meucci Lehman Brothers, New York	Beyond Black-Litterman: Views on Non-Normal Markets - the Copula-Opinion Pooling Approach
9:50 Jörg Kienitz Postbank, Bonn	Monte Carlo Simulation Software and Application to CPPI
10:40 Tea Break	
11:00 Susanne Griebisch Frankfurt School of Finance & Management	Closed-Form Exotic Option Pricing in the Heston Model
11:50 Martin Keller-Ressel Vienna University of Technology	Yield Curve Shapes and the Asymptotic Short Rate Distribution in Affine One-Factor Models
12:40 Lunch	Afternoon session chair: Wolfram Boenkost
14:00 Ernst Eberlein University of Freiburg	A Cross-Currency Lévy Market Model
14:50 Sergio Dutra Commerzbank, London	Realistic Interest-Rate Smile in a Cross-Currency Markov Functional Model
15:40 Tea Break	
16:00 Christian Menn Sal. Oppenheim, Frankfurt	Spot and Derivative Pricing in the EEX Power Market
16:50 Oliver Caps Dresdner Bank, Frankfurt	On the Valuation of Power-Reverse Duals and Equity-Rates Hybrids
17:40 Cocktail Reception by LPA	

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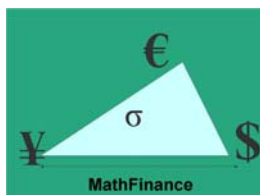
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Day 2 (27 March 2007)

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8:30	Registration and opening remark by Peter Corner Morning session chair: Uwe Wystup
9:00 Denis Belomestny Weierstrass Institute, Berlin	True upper Bounds for Bermudan Products via non-nested Monte Carlo
9:50 Gabriele Gühring d-fine, München	Stochastic Processes for Implied Volatilities
10:40 Tea Break	
11:00 Jianwei Zhu Sal. Oppenheim, Frankfurt	An Extended Libor Market Model with Nested Stochastic Volatility
11:50 Jörg Behrens Ernst & Young Switzerland, Zürich	Internal Models for Solvency II - Selected Hot Topics
12:40 Lunch	Afternoon session chair: Uwe Wystup
14:00 Natalie Packham Frankfurt School of Finance & Management	Dependence in Credit Risk and Credit Derivatives Pricing: a Technique for Multivariate Stratified Sampling
14:50 Alexander Antonov Numerix, London	Skew and Smile Calibration Using Markovian Projection
15:40 Tea Break	
16:00 Roger Lord Rabobank International, London	A Fast and Accurate FFT-based Method for Pricing Early-exercise Options under Lévy Processes
16:50 Reinhard Hirsch d-fine, Frankfurt	Modelling and Forecasting of Prices and Forward Curves for Energy and Commodities
18:00 Closing session	

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