9th Frankfurt MathFinance Conference

Derivatives and risk management in theory and practice

23-24 March 2009

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List of speakers

Dr Eric Benhamou	Pricing Partners
Philipp Beyer	University of Konstanz and Postbank
Dr Peter Carr	Bloomberg
Dr Kai Detlefsen	Commerzbank
Prof Raquel M. Gaspar	ISEG, Technical University Lisbon
Dr Andreas Grau	Thetaris
Dr Jörg Kienitz	Postbank
Dr Tilman Huhne	d-fine
Dr Jan Maruhn	UniCredit Markets & Investment Banking
Dr Tamas Mayer	Ernst & Young Zürich
Prof Anthony Neuberger	University of Warwick
Dr Bereshad Nonas	Commerzbank Financial Engineering
Prof Gilles Pagès	Université Paris 6
Prof Wim Schoutens	K.U.Leuven
Prof Steven E. Shreve	Carnegie Mellon University
Prof George Skiadopoulos	University of Piraeus
Dr Radu Tunaru	Cass Business School
Carlos Veiga	Frankfurt School of Finance & Management
Dr Thomas Weber	Weber und Partner
Manuel Wittke	University of Bonn
Dr Benedikt Wilbertz	Université Paris

Plenary discussion with Uwe Wystup on the financial crisis
(Monday 23 March 4-5:30)

Dr Jörg Behrens	
Dr Peter Carr	Bloomberg
Prof Thomas Heidorn	Frankfurt School of Finance & Management
Dr John Juer	Commerzbank Financial Engineering
Prof Steven E. Shreve	Carnegie Mellon University

How the art of financial engineering has to change for a promising future of financial products. What did we do wrong, what have we learned, how can we go on?

Topics

Smart Expansion and Fast Calibration for Jump Diffusion
Model Risk in Pricing and Hedging Exotic Equity Derivatives
Leverage Effect, Volatility Feedback, and Self-Exciting Market Disruptions: Disentangling the Multi-dimensional Variations in S\&P 500 Index Options
Convexity Adjustments - A Unified Framework
Computer Aided Finance - Another Journey in the Quest for the Holy Grail of Financial Engineering
CMS - First, Second and Third Generation Products
Commodity Derivatives - Modeling and Pricing in Practice
Nonparametric Local Volatility Models and their Calibration
Risk Sharing in Insurance Groups
The Covariance between Returns and Implied Volatility
Quantization of Probability Distributions and its Applications to Mathematical Finance
Implied Levy Volatility
A Mixture Model for Exotic Options
Asset Allocation with Option-Implied Distributions: A Forward-Looking Approach
Deterministic Approximation Algorithms for European Options Pricing
Closed Formula for Options with Discrete Dividends and its Derivatives
Speeding Up - Parallelization of Derivative Pricing Models
CMS - First, Second and Third Generation Products

Info line: info@workshop.mathfinance.com

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