MATHFINANCE

the bridge between investment banking and academic research in mathematical finance

10th Frankfurt MathFinance Conference

Derivatives and risk management in theory and practice

15-16 March 2010

Join Germany's leading quant conference

Details and registration at **http://conference.mathfinance.com**.

List of speakers

Dr Carole Bernard	University of Waterloo
Dr Andreas Binder	MathConsult
Michael Christen	Zurich Insurance Company
Alexander Giese	Unicredit Markets and Investment Banking
Dr Jürgen Hakala	EFG Financial Products
Dr Christian Kahl	Commerzbank
Sebastien Kayroux	Murex
Prof Steven Kou	Columbia University
Prof Dilip Madan	University of Maryland
Dr Fabio Mercurio	Bloomberg
Dr Attilio Meucci	Bloomberg
Prof Rolf Poulsen	University of Copenhagen
Dimitri Reiswich	Frankfurt School of Finance & Management
Prof Ekkehard Sachs	University of Trier
Dr Christof Schmidhuber	Fintegral Asset Management
Prof Uwe Schmock	Technical University of Vienna
Prof Michel Vellekoop	University of Amsterdam
Prof Uwe Wystup	MathFinance
Dr Gerd Zeibig	Murex

Plenary discussion with Uwe Wystup on the best possible investment strategy (Tuesday 16 March 2:00-3:00 p.m.)

Dr Hans-Peter Deutsch	d-fine
Prof Steven Kou	Columbia University
Dr Christof Schmidhuber	Fintegral
Dr Ralf Werner	Deutsche Pfandbrief Bank

What do financial experts recommend how to invest in instable markets? Do investments with guarantee help in down-turn trends? How do insurance companies cope with low interest rates?

Topics of the talks

- Path-dependent Inefficient Strategies and How to Make Them Efficient
- Using Different Error Functionals in the Calibration of Stochastic Volatility Models
- Optimal Asset Allocation for a Life Insurance Company - a practitioner's view
- Structured Equity Derivatives with Issuer Risk
- Auto-Differentiation in Finance: A Case study
- Modeling Credit-Hybrid Products
- Clustering Defaults and Pricing of Collateralized Debt Obligations
- Managing diversification
- Empirical Performance of Models for Barrier Option Valuation
- Potential PCA Interpretation Problems for Volatility Smile Dynamics
- Adjoint Techniques in Calibration
- Alternative Beta in Practice
- Generalization of the Dybvig-Ingersoll-Ross Theorem and Asymptotic Minimality
- The risk of default, credit securitization of a bank and impulse control
- Logical SpaceTM
- Capital Requirements,Acceptable Risks and the Value of the Taxpayer Put
- Libor Market Models with Stochastic Basis
- Early Exercise Premia for Assets with Dividends
- Vedic Mathematics: Teaching an Old Dog New Tricks

Info line: info@workshop.mathfinance.com

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