Wakeupcall workshop on quantitative finance

Tuesday, 4 December 2018

Aula de Grados, Faculty of Informatics

University of A Coruña

10:00 – 10:40 h. Carlos Vázquez Cendón, “Wakeupcall EID”.

10:45 - 11:20 h. Ana María Ferreiro Ferreiro, “Global optimization for model points automatic selection in life insurance portfolios”.

11:20- 11:55 h. Coffee-Break.

12:00 -12:35 h. José Antonio García Rodriguez, “Asset Liability Management for insurance companies”.

12:40 – 13:15 h. Íñigo Arregui Álvarez, “An stochastic local volatility model for TARN options”.

13:30 h – 15:00 h. Lunch time.

17:00 – 17:35 h. José Germán López Salas, “Numerical approximations of Mckean anticipative backward stochastic differential equations arising in variation margin requirements”.

17:40 – 18:15 h. Beatriz Salvador Mancho, “PDE models for total value adjustment in European and American options considering stochastic intensity of default”.

18: 15 – 18:40 h. Coffee-Break.

18:45 – 19:20 h. María Suárez Taboada, “New numerical methods for PDE models related to pricing and expected lifetime of an extraction project”.

19:25 – 20:00 h. Carmen Calvo Garrido, “Pricing swing options in electricity markets with two stochastic factors: PIDE modeling and numerical solution”.