ATHENS UNIVERSITY
OF ECONOMICS AND BUSINESS

UNIVERSITY
OF THE AEGEAN

10th Summer School in Stochastic Finance

From models to data and backwards!

Athens, 8-12 July 2013

Final Program

MONDAY, 8 JULY

09.00 - 09.30 Registration

09.30 - 10.00 Welcome and Opening Remarks

10.00 - 12.00 I.Polyrakis (National Technical University of Athens)
Applications of positive bases theory in finite dimensional economies and asset pricing I

12.00 - 12.30 *Coffee break*

12.30 - 14.30 I.Polyrakis (National Technical University of Athens)
Applications of positive bases theory in finite dimensional economies and asset pricing II

14.30 - 15.00 *Lunch Break*

15.00 - 17.00 A. Pantelous (University of Liverpool, UK)
Catastrophe bond modelling

17.00 - 17.30 *Coffee break*

17.30 - 19.30 G. Chalamandaris (Athens University of Economics and Business)
Default correlation modelling

TUESDAY, 9 JULY

10.00 - 12.00 O. Papaspiliopoulos (Universitat Pompeu Fabra, Spain)
Feynman-Kac formulae and sequential inference in state-space models

12.00 - 12.30 *Coffee break*

12.30 - 15.30 A. Tsekrekos (Athens University of Economics and Business)
Predictable dynamics in implied volatility surfaces

15.30 - 16.00 *Lunch Break*

16.00 - 18.00 A. Bournetas (National and Kapodistrian University of Athens)
Servers with strategic behavior of clients: Game theory, pricing and applications

WEDNESDAY, 10 JULY

09.30 - 11.30	O. Papaspiliopoulos (Universitat Pompeu Fabra, Spain) *Feynman-Kac formulae and sequential inference in state-space models*
11.30 - 12.00	*Coffee break*
12.00 - 14.00	D. Pinheiro (Universidade Técnica de Lisboa, Portugal) *Stochastic optimal control problems with multiple random time horizons and applications in finance*
14.00 - 15.00	*Lunch Break*
15.00 - 16.00	S. Pinheiro (Porto) *On the optimal control of a stochastic logistic growth model with predation and non-linear diffusive term with applications in optimal resource management*
16.00 - 17.00	T. Nikoleris (National and Kapodistrian University of Athens) *Discrete time dependent geometric stick-breaking processes*
17.00 - 18.00	N. Egglezos (University of Piraeus) *Forward backward stochastic differential equations with random coefficients and applications in control*

THURSDAY, 11 JULY

10.00 - 12.00	D. Kravvaritis (National Technical University of Athens) *Fixed point theorems and applications in economics and finance*
12.00 - 12.30	*Coffee break*
12.30 - 14.30	O. Scaillet (University of Geneva and Swiss Finance Institute) *Multiple Testing and Factor Modelling in Finance I*
14.30 - 15.00	*Lunch Break*
15.00 - 17.00	O. Scaillet (University of Geneva and Swiss Finance Institute) *Multiple Testing and Factor Modelling in Finance I*
17.00 - 18.00	N. Demiris (Athens University of Economics and Business) *Flexible Stochastic Modelling of Growth Processes with Applications*

FRIDAY, 12 JULY

10.00 - 12.00	O. Scaillet (University of Geneva and Swiss Finance Institute) *Multiple Testing and Factor Modelling in Finance II*
12.00 - 12.30	*Coffee break*
12.30 - 14.30	O. Scaillet (University of Geneva and Swiss Finance Institute) *Multiple Testing and Factor Modelling in Finance II*
14.30 - 15.00	*Lunch Break*
15.00 - 16.00	N. Azevedo (Universidade Técnica de Lisboa, Portugal) *Dynamic programming for a jump-diffusion with Markov switching coefficients*
16.00 - 18.00	I. Baltas (Athens University of Economics and Business) *Optimal Control and Inside Information*
18:00	Closing remarks

Organizing Committee

N.E. Frangos, Professor (AUEB)

G. P. Kouretas, Professor (AUEB)

A.N. Yannacopoulos, Professor (AUEB)

S. Xanthopoulos, Assistant Professor (University of the Aegean)

Secretarial support

M. Chrysanthopoulou (AUEB)
A. Smyrnaki (AUEB)

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MBA - AUEB

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Athens University of Economics and Business, Evelpidon building

Evelpidon 47A & Lefkados 33 str., Room 701
Map