ΟΙΚΟΝΟΜΙΚΟ ΠΑΝΕΠΙΣΤΗΜΙΟ ΑΘΗΝΩΝ
ATHENS UNIVERSITY OF ECONOMICS AND BUSINESS

UNIVERSITY OF THE AEGEAN

12th Summer School in Stochastic Finance

Athens, 6-10 July 2015

Final Program

MONDAY, 6th July

09.00 - 09.30 Registration

09.30 - 10.00 Welcome

10.00 - 11.30 Sheri Markose (University of Essex)
Introduction to Systemic Risk and Macro-prudential Modelling: Market Prices Based Methods v Network Analysis of Financial Interconnections

11.30 - 12.00 *Coffee break*

12.00 - 13.30 Sheri Markose (University of Essex)
Why Topology Matters in Financial Networks: Granularity, Stability and Tipping

13.30 - 14.30 *Light Lunch*

14.30 - 16.00 Sheri Markose (University of Essex)
New Global Granular Macro-Net Models for Macruprudential Policy

TUESDAY, 7th July

10.00 - 11.30 Sheri Markose (University of Essex)
Complexity and Computability in Economics

11.00 - 12.00 *Coffee break*

12.00 - 13.30 JosephTeichman (ETH Zurich)
Computational Methods for American Options I

13.30 - 14.30 *Light Lunch*

14.30 - 16.00 JosephTeichman (ETH Zurich)
Computational Methods for American Options II

WEDNESDAY, 8th July

10.00 - 11.30 Christa Cuchiero (University of Vienna)
Polynomial Processes and their Applications in Stochastic Portfolio Theory

11.30 - 12.00 *Coffee break*

12.00 - 13.30 George Kouretas (AUEB)
Systemic Risk in Eurozone bank and sovereign credit markets

13.30 - 14.30 *Light Lunch*

14.30 - 16.00 Antonis Papantoleon (TU Berlin)
Fourier methods in Finance: from option pricing to systemic risk measurement I

THURSDAY, 9th July

10.00 - 11.30 Antonis Papantoleon (TU Berlin)
Fourier methods in Finance: from option pricing to systemic risk measurement II

11.30 - 12.00 *Coffee break*

12.00 - 13.30 Sotiris Chatzis (Technical University of Cyprus)
Gaussian process mixture conditional heteroskedasticity

13.30 - 14.30 *Light Lunch*

14.30 - 16.00 Catherine Kyrtsou (University of Macedonia)
Interdependence, contagion and complexity

FRIDAY, 10th July

10.00 - 11.30 Spyros Chatzispyros (University of the Aegean)
The ARCH model: A Bayesian inference approach

11.30 - 12.00 *Coffee break*

Session devoted to research conducted by recent PhD's, Postdocs and PhD candidates

12.00 - 12.30 I. Baltas (AUEB)
Inside information and robust portfolio optimization

12.30 - 13.00 Z. Zosimas (NKUA)
Pricing Americal options with random trees

13.00 - 13.30 *Light Lunch*

13.30 - 14.00 G. Papagiannis (AUEB)
Numerical computation of convex risk measures

14.00 - 14.30 C. Merkatas (Aegean)
Bayesian nonparametric reconstruction and prediction of nonlinear dynamical systems with geometric stick breaking noise

14.30 - 15.00 K. Kaloudis (Aegean)
Bayesian reconstruction of nonlinear dynamical systems

15.00 - 15.30 A. Petropoulos (Bank of Greece, Aegean)
Hidden Markov Models and applications in credit risk

15.30 - 16.00 *Closing*

Organizing Committee

A.N. Yannacopoulos, Professor (AUEB)

G. P. Kouretas, Professor (AUEB)

A. Tsekrekos, Assistant Professor (AUEB)

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

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Evelpidon 47A & Lefkados 33 str., Room 701

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