



14th Summer School in Stochastic Finance

Athens, 28/8 – 1/9/2017

Final Program

MONDAY, 28th August

09.30 - 10.00 Registration

10.00 - 10.15 Έναρξη

10.15 - 12.15 Λ. Τριγιώργης
Real Options: An Overview and Basic Binomial Valuation (in Excel)

12.15 - 12.45 Διάλειμμα

12.45 - 14.45 Λ. Τριγιώργης
Valuing a Company & Brand/Intangibles with Growth Options: The Case of Starbucks (plus Competition: Intro to Options & Games)

TUESDAY, 29th August

10.00 - 12.00 Α. Επίσκοπος
Οι εταιρικές απαιτήσεις ως δικαιώματα: Θεωρία και εφαρμογές I

12.00 - 12.30 Διάλειμμα

12.30 - 14.30 Α. Επίσκοπος
Οι εταιρικές απαιτήσεις ως δικαιώματα: Θεωρία και εφαρμογές II

14.30 - 15.30 Μ. Χονδροκούκη
Empirical investigation of the divestment options embedded in takeover premia paid by U.S. public acquirers

WEDNESDAY, 30th August

10.00 - 12.00 Φ. Κουντούρη
The challenge of implementing sustainable development: Information, uncertainty, socio-economic values

12.00 - 12.30 Διάλειμμα

12.30 - 14.30 Λ. Τριγιώργης
Empirical Implications in Stock Returns: Growth Options and Explaining Other Anomalies

14.30 - 15.00 Διάλειμμα

15.00 - 17.00 Α. Γιαννακόπουλος
Hold your horses: Optimal stopping techniques for managers

THURSDAY, 31st August

- 10.00 - 12.00** Α. Μπουρνέτας
Pricing Options for Service
- 12.00 - 12.30** Διάλειμμα
- 12.30 - 14.30** Γ. Παπαϊωάννου
Πολυπλοκότητα και ενεργειακές αγορές: Διαχείριση και ανάλυση κινδύνου
- 14.30 - 15.30** Π. Παπαϊωάννου
S&P500 Forecasting and trading using convolution and principal component analysis of major asset classes

FRIDAY, 1st September

- 10.00 - 12.00** Α. Τσεκρέκος
RO in OR: Impact of Real Options in Operations Research
- 12.00 - 12.30** Διάλειμμα
- 12.30 - 13.30** J. Halikias
Greek Economy: 1950 - 2016. The 36 year road leading to the Greek Financial Crisis and the IMF-EU-ECB bail-out: Investments and exports are the way out
- 13.30 - 14.30** Ι. Μπαλτάς
Optimal stopping under uncertainty
- 14.30 - 15.30** Γ. Παπαγιάννης
Frechet risk measures and real option pricing

Organizing Committee

- A.N. Yannacopoulos, Professor (AUEB)
G. P. Kouretas, Professor (AUEB)
A. Tsekrekos, Associate Professor (AUEB)
S. Xanthopoulos, Associate Professor (University of the Aegean)

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