North/South Dialogue Meeting, May 2, 2008

Financial Mathematics Session

MS431, 1pm-5:30pm

Organizer: Anatoliy Swishchuk (U of C)

Schedule

1. 1:00pm-1:30pm: **Melnikov, Alex** (U of A) ‘On modelling of financial markets by telegraph equation’

2.1:30pm-2:00pm: **Badescu, Alex** (U of C) ‘Risk neutral measures for GARCH option pricing with normal variance-mean mixture examples’

3. 2:00pm-2:20pm: **Krasin, Vladislav** (U of A) ‘Comparison theorems and their applications to finance’

4. 2:20pm-2:40pm: **Li, Hua** (U of C) ‘Option pricing with stochastic volatility using fuzzy sets theory’

5. 2:40pm-3:00pm: **Orosi, Greg** (U of C) ‘Empirical performance of option pricing models with stochastic local volatility’

3:00pm-3:30pm-Coffee Break

1. 3:30pm-4:00pm: **Ware, Tony** (U of C) ‘Dynamic optimization of portfolios of mean-reverting assets under downside risk measures’

2. 4:00pm-4:30pm: **David, Alex** (Haskayne, U of C) ‘Inflation and earning uncertainty and volatility forecasts: A structural form approach’

3. 4:30pm-4:50pm: **Sotomayor, Rocio** (U of A) ‘Optimal dividend policy in the presence of business cycles’

4. 4:50pm-5:10pm**: Li, Yuanshun** (Haskayne, U of C) ‘Equilibrium investment decisions in a real-options sequential bargaining game with network effects’

5. 5:10pm-5:30pm: **Pang, James** (U of C) ‘Dynamic oligopoly: Cournot equilibrium in Exhaustible Resource markets’

6:30-Dinner