

Grad Students Research
Presentation Opportunity
(*LAB+PRMIA*)

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Dept of Math & Stat
'Lunch at the Lab'
September 28th, 2011

PRMIA

- PRMIA-Professional Risk Managers' International Association
- Web: www.prmia.org
- Director of PRMIA Calgary Chapter: Dalton, Scott (EnCana)

Collaboration PRMIA with Lab

- Grad Students Research Presentation Opportunity
- 1) Presentations to the PRMIA Calgary steering committee: April 2012
- 2) Present to the PRMIA Calgary business community (after PRMIA Calgary steering committee selection) : May 2012

What's Next?

- Math Finance Grad Students Research Presentations: Fall 2011-Winter 2012

Benefits...

- Possible internship
- Future job opportunity
- Research improvement
- Much more...

My Grad Students

- Ke Zhao, PhD
- Kaijie Cui, PhD
- Akbar Shahmoradi, PhD
- Nelson Vadori, PhD
- LiFeng Zhang, MSc
- Wes Devauld, MSc
- Kevin Malenfant, MSc
- Lea Steinrucke, MSc

Topics

- *Ke Zhao*: 'Stochastic modeling of electricity prices with Markov-modulated volatility'
- Talk: Oct 5

Topics

- *Kaijie Cui*: 'Modeling and pricing of weather derivatives (with Canadian data)'
- Possible talk: Nov 2011

Topics

- *Vadori Nelson*: 'Modeling and pricing of swaps for Levy-based stochastic volatility with stochastic delay'
- One of his talk: Oct, 2011 (his experience at Delloite Touche, Paris, France)
- Another talk: on the topic above

Topics

- *Akbar Shahmoradi*: 'Risk and term structure in crude oil markets'
- Possible talk: Feb 2012

Topics

- *LiFeng Zhang*: 'The GMRP with applications in finance'
- Possible talk: March 2012

Topics

- *Wes Devauld*: 'Modeling and pricing of swaps for fractional stochastic volatility'
- Possible talk: 2012

Topics

- *Kevin Malenfant*: 'Varinace swaps for Levy-based local SV with delay'
- Possible talk: ? (he works at Auspice Capital)

Topics

- *Lea Steinrucke*: 'LIBOR market regime-switching models'
- Possible talk: Oct-Nov 2011 ('LIBOR market models')

Thank You!

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