HPCFinance PhD course: Introduction to Risk Management, ALM and Derivative Pricing
Marie Curie Initial Training Network – High Performance Computing in Finance
1st kick-off meeting - Monday 21 – Friday 25 January 2013

PROGRAM

Venue
Aarhus University, Fuglesangs Allé 4, 8210 Aarhus V, Denmark, building 2624, auditorium E1

Session Outline
09:00-10:30  Session 1
10:30-11:00  Break
11:00-12:30  Session 2
12:30-13:30  Lunch
13:30-15:00  Session 3
15:00-15:30  Break
15:30-17:00  Session 4  (Monday: 15:30-17:30)

Friday finishes after the morning sessions.

Monday 21 January 2013
Session 1:  Welcome by Juho Kanniainen, TUT
ESRs and ERs introduce themselves and their projects. Partners introduce themselves
Session 2:  ESRs and ERs introduce themselves and their projects. Partners introduce themselves (cont.)
Administrative matters, Santiago Velazquez, TUT
Session 3:  Stochastic Volatility and Jump Modeling in Finance, Elisa Nicolato, AU
Session 4:  Training session on Ethics and Team Management, Pietari Kauttu, bgator (until 17.30)

Evening reception, 17:30, Aarhus University, Fuglesangs Allé 4, Building 2632, room L141

Tuesday 22 January 2013
Session 1:  Fundamentals of Derivative Pricing, Antoon Pelsser, Maastricht University
Session 2:  More on Derivative Pricing, Interest Rate/Exotic Options etc., Antoon Pelsser, Maastricht University
Session 3:  Numerical Methods in Finance, Cases on Embedded Options in Life and Pensions, Antoon Pelsser, Maastricht University
Session 4:  Training session on Presentation Skills, Ole Lauridsen, AU

Wednesday 23 January 2013
Session 1:  Economic Capital Fundamentals, Grigorios Papamanousakis, SWIP
Session 2:  Optimal Architecture for Modern Analytic Platforms, Dawn Milane, FinCAD
Session 3:  Institutional ALM, Michael Dempster, University of Cambridge and CSA
Session 4:  Individual ALM, Elena Medova, University of Cambridge and CSA

20-01-2013/sla@ash.dk
Thursday 24 January 2013

New Approaches to Option Valuation and Portfolio Selection
Peter Christoffersen, Rotman School of Management, University of Toronto, CBS and CREATEs

Session 1: Pricing Kernels and Option Valuation
Session 2: Option Valuation Using Intraday Data
Session 3: Risk Factors and Diversification Dynamics
Session 4: Student Presentations, 6 presentations of 10-15 minutes each

Evening: course dinner, 18:30, Restaurant Le Coq, Graven 16, 8000 Aarhus C

Friday 25 January 2013

New Approaches to Option Valuation and Portfolio Selection
Peter Christoffersen, Rotman School of Management, University of Toronto, CBS and CREATEs

Session 1: Portfolio Selection Using Intraday Data
Session 2: Option Prices and the Cross Section of Equities

LOCAL CONTACT

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