Bachelier Finance Society: July 21 - 24, 2004
Contributed Papers

Presenting Author	ArticleTitle	Session Title	Room	DaySession/Rm.
Aihara, Shin Ichi	Optimal Portfolio Control for Parabolic Type Infinite-dimensional Factor Model with Power Utility	Utility Theory	Wright	F2/W
Amerio, Emanuele	Monte Carlo Static Replication of Barrier Options	Options	Grand Ballroom	T3/GB
Arai, Takuji	Mean-variance hedging for discontinuous asset price processes	Hedging	Grand Ballroom	W3/GB
Astic, Fabian	No Arbitrage Conditions and Liquidity	Risk Studies	Sullivan	T2/S
Astrup Jensen, Bjarne	On valuation before and after tax in no arbitrage models:Tax neutrality in the continuous time model	Arbitrage Pricing	Sullivan	W2/S
Atlan, Marc	Correlation and the Pricing of Risks		Empire Ballroo	W/EB
Audrino, Francesco	Accurate Yield Curve Scenarios Generation using Functional Gradient Descent	Volatility	Burnham	S1/B
Baccarin, Stefano	Optimal impulse control for a multidimensional cash management system with nonlinear cost functions	Optimization Problems	St. Clair	T1/SC
Bank, Peter	Universal Exercise Signals for American Options: A New Approach to Optimal Stopping	Options	Burnham	T3/B
Bates, David	Maximum Likelihood Estimation of Latent Affine Processes	Stochastic Volatility	Burnham	W1/B
Battauz, Anna	Optimal stopping and American options with discrete dividends and exogenous risk	Options	Burnham	T3/B
Bavouzet-Morel, Marie-Pierre	Monte Carlo method using Malliavin calculus on Poisson space for the computation of Greeks.	Simulation	Wright	W3/W
Bayraktar, Erhan	Quickest Detection of the Poisson Disorder with Exponential Delay Cost	Statistical Models	Wright	T2/W

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Bender, Christian	Arbitrage in a Discrete Version of the Wick Fractional Black-Scholes Market	Brownian Motion Model	Wright	S1/W
Bennett, Michael	A Comparison of Markov-Functional and Market Models: The One-Dimensional Case		Empire Ballroo	W/EB
Benth, Fred Espen	Modelling of spot and futures contracts in markets for electricity and weather	Electricity Risk	Sullivan	S1/S
Berndt, Antje	Measuring Default Risk Premia from Default Swap Rates and EDFs	Credit Risk	King Arthur	S1/KA
Berrada, Tony	Incomplete Information, heterogeneous beliefs and bounded rationality	Financial Models	Sullivan	W1/S
Bielecki, Tomasz	Replication and Mean-Variance Approaches to Pricing and Hedging of Credit Risk	Credit Risk	King Arthur	F3/KA
Bishwal, Jaya	Fractional Heath-Jarrow-Morton Model	Interest Rate Modeling	King Arthur	W3/KA
Björk, Tomas	Towards a General Theory of Good Deal Bounds	Incomplete Markets	Sullivan	W3/S
Borovkova, Svetlana	Modelling forward curves for seasonal commodities	Commodity Futures	Sullivan	S2/S
Boyle, Phelim	Stochastic Volatility Models: a Large Deviation Approach	Volatility	Burnham	S1/B
Branger, Nicole	Tractable Hedging - An Implementation of Robust Hedging Strategies	Stochastic Volatility	Burnham	W2/B
Brockhaus, Oliver	A Complete Market Model for Implied Volatility	Volatility	Burnham	S3/B
Buckley, Ian	Entropic Calibration Revisited	Options	Grand Ballroom	F2/GB
Bugera, Vladimir	Classification Using Optimization: Application to Credit Ratings of Bonds		Empire Ballroo	S/EB
Cadenillas, Abel	Optimal Dividend Policy with Mean-Reverting Cash Reservoir	Optimization Problems	St. Clair	T1/SC

Presenting Author	ArticleTitle	Session Title	Room	DaySession/Rm.
Cairns, Andrew	A Family Of Term-structure Models with Stochastic Volatility	Interest Rate Modeling	King Arthur	W1/KA
Campi, Luciano	Some results on quadratic hedging with insider trading	Options	Grand Ballroom	W2/GB
Cartea, Alvaro	Generalised Fractional-Black-Scholes Equation: pricing and hedging	Options	Grand Ballroom	W1/GB
Cécile, Boyer	Reservation Prices on Order Driven Markets	Financial Theory	Wright	W2/W
Cerny, Ales	The Risk of Optimal, Continuously Rebalanced Hedging Strategies and Its Efficient Evaluation via Fourier Transform	Hedging	Grand Ballroom	W3/GB
Cerqueti, Roy	optimal financing policies via a stochastic control problem with exit time	Optimization Problems	St. Clair	F2/SC
Chazal, Marie	Good-deal equilibrium pricing bounds on option prices	Options	Grand Ballroom	F3/GB
Chekhlov, Alexei	Drawdown Measure in Portfolio Optimization	Risk Management	Sullivan	F3/S
Chen, Chen	Time Series Properties of Cross-Sectional Equity Returns	Statistical Models	Wright	T2/W
Chen, Li	On Modeling Firm-Specific Correlations between Bonds and Stocks	Credit Risk	King Arthur	S2/KA
Chen, Shuling	Australian Yield Curves and GARCH modelling		Empire Ballroo	W/EB
Cherny, Alexander	General arbitrage pricing model: probability and possibility approaches	Arbitrage Pricing	Sullivan	W2/S
Cherubini, Umberto	Pricing Swap Credit Risk with Copulas	Credit Risk	King Arthur	S3/KA
Chevalier, Etienne	Free boundary near the maturity for an American option on several assets	Options	Burnham	T3/B
Christensen, Morten Mosegaar	A General Benchmark Model for Stochastic Jump Sizes	Optimization Problems	St. Clair	F2/SC

Presenting Author	ArticleTitle	Session Title	Room	DaySession/Rm.
Chu, Chi Chiu	Reset and Withdrawal Rights of Dynamic Fund Protection	Risk and Insurance	Wright	W1/W
Constantinides, George	Mispricing of S&P 500 Index Options	Volatility	Burnham	S3/B
Cosimano, Thomas	By Force of Habit: An Exploration of Asset Pricing Models using Analytic Methods.	Financial Models	Wright	S3/W
Cousot, Laurent	A comparison between the SSRD model and a market model for CDS options pricing	Options	Grand Ballroom	T3/GB
Cvitanic, Jaksa	Optimal Contracts and Principal-Agent Problems in Continuous Time	Optimization Problems	St. Clair	T1/SC
Dahlgren, Martin	The Swing option on the stock market	Options	Burnham	T2/B
Dao, Binh	A Structural Model with Jump-Diffusion Processes		Empire Ballroo	W/EB
David, Alexander	Heterogenous Beliefs, Trading Risk, and the Equity Premium	Incomplete Markets	Sullivan	W3/S
De Giorgi, Enrico	Risk-reward portfolio selection and stochastic dominance	Risk Management	Sullivan	F1/S
Decamps, Marc	A Self exciting threshold term structure model	Interest Rate Modeling	King Arthur	T2/KA
D'Ecclesia , Rita Laura	Unconditional Return Disturbances: a non parametric approach	Stochastic Volatility	Burnham	W1/B
Deelstra, Griselda	Option valuation in a non-affine stochastic volatility jump diffusion model	Volatility	Burnham	S2/B
Dobric, Vladimir	An algorithm for early detection of volatility change	Brownian Motion Model	Wright	S1/W
Doran, James	On the Market Price of Volatility	Options	Grand Ballroom	T3/GB
Dostal, Petr	Asymptotic Analysis of Portfolio Trading with Transaction Costs	Optimal Portfolios	St. Clair	S3/SC

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Dufresne, Daniel	The lognormal approximation in financial computations	Brownian Motion Model	Wright	S2/W
Eberlein, Ernst	The Levy Libor Model	Levy Processes	St. Clair	W2/SC
Egami, Masahiko	Optimal Stopping Problems for Asset Management	Optimization Problems	St. Clair	T2/SC
Ekström, Erik	Convexity of the optimal stopping boundary for the American put option		Empire Ballroo	F/EB
Elliott, Robert	Pricing Claims on Non Tradable Assets	Utility Theory	Wright	F2/W
Eriksson, Jonatan	Properties of European and American barrier options	Volatility	Burnham	S2/B
Evers, Ingmar	A Series Solution for Bermudan Options	Options	Grand Ballroom	F1/GB
Eyraud-Loisel, Anne	Backward Stochastic Differential Equations with Enlarged Filtration - Option hedging of an insider trader in a financial market		Empire Ballroo	W/EB
Fajardo, José	Duality and Derivative Pricing with Lévy Processes	Levy Processes	St. Clair	W3/SC
Feng, Liming	On the Valuation of Options in Jump-diffusion Models by Variational Methods	Options	Grand Ballroom	S3/GB
Figà-Talamanca, Gianna	Which input in the calibration of a stochastic volatility model?	Stochastic Volatility	Burnham	W2/B
Figueroa-Lopez, Jose	Nonparametric estimation of Exponential Levy Models for asset prices	Levy Processes	St. Clair	W3/SC
Filipovic, Damir	Credit Derivatives in an Affine Framework	Credit Risk	King Arthur	S2/KA
Firth, Neil	High Dimensional Radial Barrier Options	American Options	Burnham	F2/B
Fisher, Mark	An anlysis of the doubling strategy: The countable case		Empire Ballroo	T/EB

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Flor, Christian Riis	Asset Substitution and Debt Renegotiation	Optimization Problems	St. Clair	T3/SC
Fouque, Jean-Pierre	Default and Volatility Time Scales	Credit Risk	King Arthur	S3/KA
Frey, Rudiger	Markov Models for Interacting Defaults and Counterparty Risk	Credit Risk	King Arthur	F3/KA
Friedman, Craig	A Financial Approach to Machine Learning with Applications to Credit Risk	Credit Risk	King Arthur	F2/KA
Gallmeyer, Michael	Liquidity Discovery and Asset Pricing	Risk Studies	Sullivan	T2/S
Gapeev, Pavel	The lookback American option with finite horizon		Empire Ballroo	F/EB
Gaspar, Raquel	General Quadratic Term Structures of Bond, Forward and Futures Prices	Interest Rate Modeling	King Arthur	W3/KA
Gaussel, Nicolas	Bridging the Gap Between Financial and Actuarial Pricing		Empire Ballroo	T/EB
Giampieri, Giacomo	A Hidden Markov Model of Default Interaction	Credit Risk	King Arthur	F1/KA
Giesecke, Kay	The Market Price of Credit Risk	Credit Risk	King Arthur	S1/KA
Gil-Bazo, Javier	Beyond Single Factor Affine Term Structure Models	Financial Models	Wright	S3/W
Goncharov, Yevgeny	An Intensity-Based Approach to Valuation of Mortgage Contracts Subject to Prepayment Risk	Mortgage Theory	King Arthur	W2/KA
Gozzi, Fausto	Pension funds with a minimum guarantee under short selling and borrowing constraints	Risk and Insurance	Wright	W1/W
Grasselli, Martino	Impulse Response Analysis and Immunization in Affine Term Structure Models	Interest Rate Modeling	King Arthur	T1/KA
Grasselli, Matheus	Wiener chaos and the Cox-Ingersoll-Ross model	Interest Rate Modeling	King Arthur	W1/KA

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Grau, Andreas	Accelerating Monte Carlo Pricing of Path Dependent Options		Empire Ballroo	F/EB
Guasoni, Paolo	Necessary Conditions for the Existence of Utility Maximizing Strategies under Transaction Costs	Transaction Costs	Wright	F3/W
Gundel, Anne	Robust Utility Maximization for Complete and Incomplete Market Models	Utility Theory	Wright	F1/W
Haussmann, Ulrich	Explicit solution of a stochastic irreversible investment problem and its moving threshold	Optimal Investment	St. Clair	S1/SC
Hayashi, Takaki	On Covariance Estimation for High-Frequency Financial Data	Statistical Models	Wright	T3/W
Henderson, Vicky	Valuing Real Options without a Perfect Spanning Asset	Options	Burnham	T1/B
Hernandez-Hernandez, Daniel	On the tradeoff between consumption and investment in incomplete financial markets	Optimal Consumption	St. Clair	F1/SC
Hinz, Juri	Pricing electricity risk by interest rate methods	Electricity Risk	Sullivan	S1/S
Hobson, David	Arbitrage-Free bounds for basket options	Replication	Grand Ballroom	T2/GB
Hoerfelt, Per	The integral of a geometric Brownian motion is indeterminate by its moments	Statistical Models	Wright	T1/W
Horst, Ulrich	Stochastic Cascades, Credit Contagion, and Large Portfolio	Credit Risk	King Arthur	S3/KA
Houngbedji, Aurele	Valuation of European Call Options with Transaction Costs under Jump Diffusion Process		Empire Ballroo	T/EB
Howison, Sam	Matched asymptotic expansions for discretely sampled barrier options	Options	Grand Ballroom	F1/GB
Huang, Ming-Xi	Modelling Term Structures of Default Probability by Structural Model with Time-dependent Target Leverage Ratios		Empire Ballroo	F/EB
Hurd, Tom	Indifference pricing for reciprocal affine stochastic volatility models	Volatility	Burnham	F3/B

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Ilhan, Aytac	Optimal Static-Dynamic Hedges for Barrier Options	Options	Burnham	T1/B
Imai, Junichi	Evaluating the Switching Options by Simulation	Simulation	Wright	W3/W
Janecek, Karel	Futures Trading Model with Transaction Costs	Optimal Consumption	St. Clair	F1/SC
Jang, Jiwook	Measuring default premium using the Cox process with shot noise intensity	Credit Risk	King Arthur	S1/KA
Jensen, Malene	Invariance Tests of Forward Rate Models	Interest Rate Modeling	King Arthur	T2/KA
Jin, Hanqing	Continuous-Time Mean--Variance Portfolio Selection with Bankruptcy	Optimal Investment	St. Clair	S1/SC
Johansson, Martin	Malliavin Monte Carlo Greeks for Jump Diffusions	Simulation	Wright	W3/W
Jostova, Gergana	Bayesian Analysis of Stochastic Betas	Risk Management	Sullivan	F3/S
Jules, Sadefo Kamdem	VaR and ES for linear Portfolios with mixture of elliptically distributed risk factors		Empire Ballroo	S/EB
Kampen, Joerg	On Asymptotic Pricing of securities in a multivariate extension of Scotts stochastic volatility model	Volatility	Burnham	F3/B
Kelly, Michael	Computational Solution of the American Put using the Moving Free Boundary Method	American Options	Burnham	F1/B
Keppo, Jussi	Optimal bank capital with costly recapitalization	Optimization Problems	St. Clair	T2/SC
Khaliq, Abdul	A parallel time stepping approach using meshfree approximations for pricing options with non-smooth payoffs	Options	Grand Ballroom	S3/GB
Kholodnyi, Valery	Valuation and Hedging of Power-Sensitive Contingent Claims for Power with Spikes: a Non-Markovian Approach	Electricity/Environmental	Sullivan	S3/S
Kimmel, Robert	Market Price of Risk Specifications for Affine Models: Theory and Evidence	Risk Studies	Sullivan	T3/S

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Kliakhandler, Igor	Intraday options trading and liquidation scenarios		Empire Ballroo	T/EB
Kluge, Tino	Pricing Options in Electricity Markets	Electricity Risk	Sullivan	S1/S
Kodera, Jan	Capital Stock Assessment with Three Equation Dynamic Model		Empire Ballroo	T/EB
Krekel, Martin	Optimal Portfolios with fixed consumption and income streams	Optimization Problems	St. Clair	F3/SC
Kuehn, Christoph	Neutral Derivative Pricing in Incomplete Markets	Options	Burnham	T1/B
Kwok, Yue Kuen	Linkage between lookback and reset features	Hedging	Grand Ballroom	W3/GB
Lacerda, Ana	Dry Markets and Superreplication Bounds of American Derivatives		Empire Ballroo	W/EB
Larsen, Kasper	Optimal Portfolio Delegation when Parties have different Coefficients of Risk Aversion	Risk Studies	Sullivan	T2/S
Lawi, Stephan	Generating Functions for Stochastic Integrals	Financial Models	Wright	S3/W
Lazrak, Ali	Sharpe Ratio as a Performance Measure in a Multi-Period Setting	Optimal Portfolios	St. Clair	S3/SC
Lee, Roger	Robust Replication of Volatility Derivatives	Volatility	Burnham	S1/B
Leung, Seng Yuen	A General Pricing Model for Time-changed Levy Processes		Empire Ballroo	T/EB
Levendorskiy, Sergey	The American put and European options near expiry, under Levy processes	American Options	Burnham	F1/B
Levin, Alex	Mean-Reverting and Co-Integrated Energy Futures Curve Models for Pricing and Risk Management	Commodity Futures	Sullivan	S2/S
Lim, Andrew	Mean-variance hedging when there are jumps	Credit Risk	King Arthur	F3/KA

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Linetsky, Vadim	The Spectral Decomposition of the Option Value	Options	Grand Ballroom	S1/GB
Lo, Chi-Fai	Pricing Vulnerable European Options with Stochastic Default Barriers	Credit Risk	King Arthur	F1/KA
Lyasoff, Andrew	Geometric Brownian Motion of Skorohod Type as a Canonical Model for Assets with Correlated Returns and Heavy Tails	Statistical Models	Wright	T1/W
MacLean, Leonard	Risk Control of Dynamic Investment Models	Optimal Portfolios	St. Clair	S2/SC
Maller, Ross	A Multinomial Approximation of American Option Prices in a Levy Process Model	Options	Grand Ballroom	T1/GB
Man, Po Kong	Measuring Provisions for Collateralised Retail Lending		Empire Ballroo	S/EB
Mancini, Cecilia	Detecting the presence of a diffusion in asset prices	Brownian Motion Model	Wright	S2/W
Mancino, Maria Elvira	Harmonic analysis methods for volatility computation	Options	Grand Ballroom	S2/GB
Marcozzi, Michael	Continuous time option valuation with discrete hedging subject to transaction costs and trading delays	Options	Grand Ballroom	F2/GB
Masetti, Massimo	Hedging under the Minimal Potential Measures	Options	Burnham	T2/B
Mastinsek, Miklavz	The Discrete Black-Scholes Partial Differential Equation		Empire Ballroo	F/EB
Maull, Tim	Portfolio Selection with Transaction Costs and Delays		Empire Ballroo	F/EB
Medvedev, Alexey	A simple calibration procedure of stochastic volatility models with jumps by short term asymptotics	Volatility	Burnham	S2/B
Melnikov, Alexander	Efficient Hedging and Equity-linked Life Insurance	Risk and Insurance	Wright	W1/W
Miyahara, Yoshio	A Note on Esscher Transform Martingale Measures for Geometric Levy Processes	Levy Processes	St. Clair	W2/SC

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Monique, Jeanblanc	On the Starting and Stopping Problem: Application in reversible investments	Continuous Time Models	St. Clair	W1/SC
Moore, Kristen	Optimal Asset Allocation and Ruin-Minimization Annuitization Strategies	Optimization Problems	St. Clair	F2/SC
Moreni, Nicola	Pricing American Options: a Variance Reduction Technique for the Longstaff-Schwartz Algorithm	Options	Grand Ballroom	T1/GB
Morini, Massimo	An empirically efficient cascade calibration of the LIBOR Market Model based only on directly quoted swaption data	Statistical Models	Wright	T3/W
Nagaradjasarma, Jayalaxshmi	Square-root process and Asian options	Options	Grand Ballroom	S1/GB
Nakagawa, Hidetoshi	Valuation of Mortgage-Backed Securities Based on Unobservable Prepayment Costs	Mortgage Theory	King Arthur	W2/KA
Ng, Chi Tim	Fractional Volatility Models and Malliavin Calculus	Volatility	Burnham	F3/B
Nielsen, Jorgen Aase	The futures market model and no-arbitrage conditions on the volatility	Stochastic Volatility	Burnham	W3/B
Nogueiras, Maria R	Higher order numerical algorithms for the solution of some path-dependent options pricing problems	Optimal Portfolios	St. Clair	S2/SC
Nolder, Craig	An agent market model using evolutionary game theory	Financial Theory	Wright	W2/W
Owen, Mark	On Utility Based Super Replication Prices	Replication	Grand Ballroom	T2/GB
Pacurar, Maria	On testing for duration clustering and diagnostic checking of models for irregularly spaced transaction data		Empire Ballroo	S/EB
Pang, Tao	A stochastic control model of investment, production and consumption		Empire Ballroo	S/EB
Papapantoleon, Antonis	Symmetries and Pricing of exotic options in Levy models	Levy Processes	St. Clair	W3/SC
Parrott, Arthur Kevin	Semi-Lagrange Time Integration for PDE Models of Asian Options		Empire Ballroo	S/EB

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Pezzo, Rosanna	A new jump-diffusion model and performances of affine stochastic volatility models for equity emerging markets	Stochastic Volatility	Burnham	W2/B
Pirvu, Traian	Satisfying Convex Risk Limits by Trading	Risk Management	Sullivan	F1/S
Platen, Eckhard	Modelling the volatility and expected value of a diversified world index	Stochastic Volatility	Burnham	W3/B
Pliska, Stanley	Optimal Mortgage Refinancing with Endogenous Mortgage Rates	Mortgage Theory	King Arthur	W2/KA
Polimenis, Vassilis	The Critical Kurtosis Value and Skewness Correction	Statistical Models	Wright	T2/W
Popovici, Stefan Alex	Analysis of equilibrium financial markets in continuous time		Empire Ballroo	T/EB
Porte, Vincent	Efficient trading strategies with transactions costs	Transaction Costs	Wright	F3/W
Poulsen, Rolf	Exotic Options: Proofs Without Formulas	Options	Grand Ballroom	W1/GB
Pratelli, Maurizio	A Theory of stochastic integration for Bond Markets.	Interest Rate Modeling	King Arthur	W1/KA
Prigent, jean-luc	Weak Convergence of Option Quantile Hedging Strategies	Options	Grand Ballroom	W1/GB
Psychoyios, Dimitris	How useful are volatility options for hedging vega risk		Empire Ballroo	S/EB
Rafailidis, Avraam	A Chaotic Approach to Interest Rate Modelling	Interest Rate Modeling	King Arthur	T3/KA
Reno', Roberto	Nonparametric estimation of the diffusion coefficient via Fourier analysis, with an application to short interest rates	Interest Rate Modeling	King Arthur	T3/KA
Ribeiro, Claudia	Correcting for Simulation Bias in Monte Carlo methods to value Exotic options in Models driven by Lévy processes	Options	Grand Ballroom	T1/GB
Ribeiro, Diana	A Two-Factor Model for Commodity Prices and Futures Valuation	Commodity Futures	Sullivan	S2/S

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Roncoroni, Andrea	A synthetic measure of multivariate risk and its empirical implications for portfolio risk management	Risk Management	Sullivan	F3/S
Ronn, Ehud	Estimating the Commodity Market Price of Risk for Energy Prices	Risk Studies	Sullivan	T3/S
Runggaldier, Wolfgang	Pathwise optimality for benchmark tracking	Optimal Portfolios	St. Clair	S2/SC
Sanfelici, Simona	A numerical study of the smile effect in implied volatilities induced by a nonlinear feedback model	Options	Grand Ballroom	W2/GB
Sara, Biagini	Utility maximization for unbounded processes	Financial Theory	Wright	W2/W
Saunders, David	Asymptotic Analysis for American Options on Alternative Stochastic Processes	American Options	Burnham	F1/B
Sawaki, Katsushige	The Valuation of Callable Contingent Claims with Applications	Options	Burnham	T2/B
Sbuelz, Alessandro	Analytic American Option Pricing: The Flat-Barrier Lower Bound	American Options	Burnham	F2/B
Scandolo, Giacomo	Risk measures and capital requirements for processes	Risk Measures	Sullivan	T1/S
Schenk-Hoppé, Klaus Reiner	Evolutionary Stable Stock Markets	Optimal Portfolios	St. Clair	S3/SC
Schied, Alexander	Optimal investments for robust utility functionals	Utility Theory	Wright	F1/W
Schmidt, Thorsten	Infinite Factor Model for Credit Risk	Credit Risk	King Arthur	S2/KA
Schoenbucher, Philipp	Information-Driven Default Contagion	Credit Risk	King Arthur	F1/KA
Schrager, David	Pricing Swaptions in Affine Term Structure Models	Interest Rate Modeling	King Arthur	T1/KA
Selivanov, Andrey	On the Martingale Measures in Exponential Levy Models	Financial Models	Sullivan	W1/S

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Simon, Steven	Bermudan Guaranteed Return Contracts: Analysis and Valuation	Optimization Problems	St. Clair	T2/SC
Singh, Surbjeet	The Merton Problem in an Illiquid Financial Market	Optimal Consumption	St. Clair	F1/SC
Sirbu, Mihai	A Two-Person Game for Pricing Convertible Bonds	Interest Rate Modeling	King Arthur	T3/KA
Song, Seongjoo	Asymptotic Option Pricing under a Pure Jump Process	Options	Grand Ballroom	F2/GB
Staum, Jeremy	Good Deal Bounds for Valuation of Real and Financial Options	Incomplete Markets	Sullivan	W3/S
Stoikov, Sasha F.	Optimal Investments in Markets with Stochastic Opportunity Sets	Optimization Problems	St. Clair	T3/SC
Stummer, Wolfgang	Optimal Statistical Decisions About Some Alternative Financial Models	Statistical Models	Wright	T1/W
Stutzer, Michael	Endogenous Risk Aversion and Ockham's Razor	Utility Theory	Wright	F1/W
Subramanian, Ajay	A Bayesian Learning Model of Risk Taking by Fund Managers	Optimization Problems	St. Clair	F3/SC
Suchanecki, Michael	On an Alternative Approach to Pricing General Barrier Options	Options	Grand Ballroom	S3/GB
Szatzschneider, Wojciech	Environment &Financial Markets	Electricity/Environmental	Sullivan	S3/S
Tamarchenko, Tanya	A new fast and accurate method to calculate Value-at-Risk and other tail risk measures	Risk Management	Sullivan	F1/S
Tang, Hoi-man	Pricing CEV moving barrier options with time-dependent parameters — Lie algebraic approach	Options	Grand Ballroom	S2/GB
Tebaldi, Claudio	Solvable affine term structure models	Interest Rate Modeling	King Arthur	T1/KA
Tian, Weidong	Optimal Portfolio Strategies with Different Constraints : A Unified Treatment	Optimization Problems	St. Clair	F3/SC

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Tompaidis, Stathis	Efficient Computation of Hedging Parameters for Discretely Exercisable Options	American Options	Burnham	F2/B
Tompkins, Robert	Flexible Complete Models with Stochastic Volatility: Generalising Hobson and Rogers	Stochastic Volatility	Burnham	W1/B
Tysk, Johan	Superreplication of options on several underlying assets	Replication	Grand Ballroom	T2/GB
Urusov, Mikhail	Criterions for absolute continuity and singularity of measures via separating times	Financial Models	Sullivan	W1/S
Uryasev, Stan	Portfolio Analysis with General Deviation Measures	Risk Measures	Sullivan	T1/S
Vanmaele, Michèle	Pricing of arithmetic Asian options and basket options by conditioning on more than one variable	Options	Grand Ballroom	S1/GB
Vecer, Jan	Comparison Theorem and Option Pricing in the Presence of Jumps	Options	Grand Ballroom	F3/GB
Veiga, Carlos	Expanding the Universe of Exotic Options Closed Pricing Formulas in the Black and Scholes Framework	Options	Grand Ballroom	F3/GB
Villaplana, Pablo	Pricing Power Derivatives: a Two-Factor Jump-Diffusion Approach	Electricity/Environmental	Sullivan	S3/S
Villeneuve, Stephane	Liquidity Risk and Corporate Demand for Hedging and Insurance	Risk Studies	Sullivan	T3/S
Wagner, Niklas	Nonlinear Term Structure Dependence: Copula Functions, Empirics, and Risk Implications	Interest Rate Modeling	King Arthur	T2/KA
Wannenwetsch, Jens	Adjusting the measure change function in Levy markets	Levy Processes	St. Clair	W2/SC
Watewai, Thaisiri	Optimal portfolio choice with discontinuous price processes and multiple regimes	Optimal Investment	St. Clair	S1/SC
Webber, Nick	An Asset Based Model of Defaultable Convertible Bonds with Endogenised Recovery	Interest Rate Modeling	King Arthur	W3/KA
Weber, Stefan	Distribution-Invariant Dynamic Risk Measures	Risk Measures	Sullivan	T1/S

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Wiener, Zvi	Liquidation Triggers and the Valuation of Equity and Debt	Credit Risk	King Arthur	F2/KA
Wong, Bernard	On the Martingale Property of Stochastic Exponentials	Brownian Motion Model	Wright	S2/W
Wu, Lixin	LIBOR Market Model: from Deterministic to Stochastic Volatility	Stochastic Volatility	Burnham	W3/B
Wystup, Uwe	FX Instalment Options: Pricing, Applications, Risk Management	Options	Grand Ballroom	S2/GB
Xu, Mingxin	Minimizing Shortfall Risk Using Duality Approach	Options	Grand Ballroom	W2/GB
Yalamova, Rossitsa	Multifractal Spectral Analysis of 1987 Stock Market Crash	Brownian Motion Model	Wright	S1/W
Yamada, Yuji	Estimation of Value-at-Risk and Conditional Value-at-Risk for Dynamic Hedging with Jumps	Statistical Models	Wright	T3/W
Yang, Hailiang	Asset Allocation with Regime-Switching: Discrete-Time Case	Optimization Problems	St. Clair	T3/SC
Yildirim, Yildiray	Modeling Credit Risk	Credit Risk	King Arthur	F2/KA
Yong, Jiongmin	Completeness of Security Markets and Backward Stochastic Differential Equations with Unbounded Coefficients	Continuous Time Models	St. Clair	W1/SC
Zakamouline, Valeri	American Option Pricing with Transact Costs	Transaction Costs	Wright	F3/W
Zervos, Mihail	Pricing a class of exotic options via moments and SDP relaxations	Options	Grand Ballroom	F1/GB
Zhang, Lan	A tale of two time scales: Determing integrated volatility with noisy high-frequency data	Volatility	Burnham	S3/B
Zhou, Xun Yu	Mean--Risk Portfolio Selection Models in Continuous Time Regime Switching: A Continuous-Time Model	Continuous Time Models	St. Clair	W1/SC
Ziemba, William	Arbitrage pricing simplified	Arbitrage Pricing	Sullivan	W2/S

Presenting Author	ArticleTitle	Session Title	Room	DaySession/Rm.
Zitkovic, Gordan	Utility Maximization with a Stochastic Clock and an Unbounded	Utility Theory	Wright	F2/W