MATHEMATICAL FINANCE (F)

Tuesday 20 (Lecture room: Pi i Sunyer – ground floor)

11:30 – 11:50	**Stefano De Marco** *Asymptotics and calibration for American options*
11:50 – 12:10	**Jose Manuel Corcuera** *CoCos under-short term uncertainty*
12:15 – 12:35	**Zorana Grbac** *Lévy forward price approach for multiple yield curves and low/negative interest rates*
12:35 – 12:55	**Christian Bayer** *Pricing under rough volatility*
13:00 – 13:30	**Robert Stelzer** *Geometric Ergodicity of the Multivariate Continuous-time GARCH(1,1) Process*

15:30 – 15:50	**Josep Vives** *Calibration of stochastic volatility models via second order approximation*
15:50 – 16:10	**Elisa Alòs** *On the link between the implied volatility skew and the Malliavin derivative operator*
16:15 – 16:35	**Thorsten Rheinländer** *Brownian Trading Excursions*
16:35 – 16:55	**Michael Kupper** *Duality formulas for robust pricing and hedging in discrete time*
17:00 – 17:30	**Emmanuel Gobet** *Data-driven regression Monte Carlo*

Wednesday 21 (Lecture room: Pi i Sunyer – ground floor)

11:00 – 11:20	**Eulàlia Nualart** *A truncated two–scales realized volatility estimator*
11:20 – 11:40	**Stefan Gerhold** *Option Pricing in the Moderate Deviations Regim*
11:45 – 12:05	**Luis Ortiz Gracia** *A dimension reduction method for option pricing*
12:05 – 12:25	**Antoine Jacquier** *The randomised Heston model*
12:30 – 13:00	**Giulia Di Nunno** *Sensitivity analysis in a market with memory*