Accepted Speakers for QMF 2007

ID	Title	Submitter's Name and Affiliation
1	Randomized Stopping Times and American Derivatives Princing in Dry Markets	João Amaro de Matos, Universidade Nova de Lisboa
2	Pricing of Inflation-Indexed Options under the Assumption of a Lognormal Inflation Index as well as under Stochastic Volatility	Prof. Dr.Susanne Kruse, S-University of Applied Sciences, Bonn, Germany
4	A non parametric calibration of HJM geometry: an application of Ito calculus to financial statistics	Maria Elvira Mancino, Dipartimento di Matematica per le Decisioni, Università di Firenze, Italy
5	American Options Valuation: A Parsimoniously Numerical Approach	Tzyy-Leng Horng,Department of Applied Mathematics
6	Analytical VaR and Expected Shortfall Under Normality Assumptions	Meng-Lan Yueh, Department of Finance, National Central University, Taiwan
7	Nth-to-Default Swaps:Valuation and Analysis	George M. Jabbour, George Washington University
8	Filtering and Smoothing for Markov Modulated Compound Poisson Models	Robert J. Elliott, University of Calgary
12	Regime Uncertainty and Investment Strategy	Katsumasa Nishide, Kyoto University
13	Malliavin Greeks without Malliavin Calculus	Nan Chen, Chinese University of Hong Kong, HK
15	Further Results on GARCH Option Pricing Models in Incomplete Markets	Loriano Mancini, University of Zurich
16	Optimality of a Retirement Lump Sum Conversion Strategy	Roger Gay
19	Mean-Variance Hedging in Random Discrete Trade Time	Koichi Matsumoto,
21	The dependence structure of running maxima and minima: results and option pricing applications	Umberto Cherubini, University of Bologna
22	Value-at-Risk and Extreme Value Distributions for Financial Returns of French Firms	Konstantinos Tolikas

23	Explicit Option Pricing Formula for a Mean-Reverting Asset in Energy Markets	Anatoliy Swishchuk, University of Calgary
25	Delinquency level calculation for reserve creation of the uniform loan portfolios	Konovalikhin M.Y., Vneshtorgbank
27	Cash Sub-Additive Risk Measures and Interest Rates Ambiguity	Claudia Ravanelli, ISB University of Zurich, Switzerland
28	Closed-form Solutions for American Options with Level Dependent Volatility	Jing Zhao,
29	Pension funds with a minimum guarantee: a stochastic control approach	Fausto Gozzi
30	A second-order discretization scheme for the CIR process: application to the Heston model	Aurélien Alfonsi (Institut für Mathematik, TU Berlin and CERMICS, Ecole des Ponts)
33	Agency Problem with Auditing in a Real Options Model	Takashi Shibata, Tokyo Metropolitan University.
34	Applications of M-ary detection in Quantitative Finance	W P Malcolm
35	Using first-passage-time density to assess realignment risk of a target zone	C.F. Lo, The Chinese University of Hong Kong
36	Analytic Pricing of Basket CDSs with Interacting Intensities	Harry Zheng, Imperial College, UK
37	Exponential Reserves of Insurance Contracts under Jump-Diffusion Process Model	Changki Kim
39	Pricing Geometric Asian Option under the CEV Process	Bin Peng, Xiamen University, PR China
41	Heterogeneous Beliefs, Option Prices, and Volatility Smiles	Tao Li, The Chinese University of Hong Kong
42	Robust Portfolio Optimization	Carl Lindberg, Weavering Capital
43	Maximum Drawdown Value at Risk	David Edelman, University College Dublin
45	A Multifactoral Cross-Currency LIBOR Market Model with a FX Volatility Skew	Lyudmil Zyapkov
47	A Spline Cubatures Algorithm for Multidimensional Optimal Control Problems in Finance	Andrew Lyasoff, Boston University

48	VALUATION OF RISKY DEBT: A MULTI-PERIOD BAYESIAN FRAMEWORK	Leonid V. Philosophov, Moscow Committee of Bankruptcy Affairs
49	A Latent Process Model for the Pricing of Corporate Securities	Teruyoshi Suzuki, Hokkaido University
50	Analytical solutions for EL and UL with additional loans	Toshinao Yoshiba, Bank of Japan
51	CDS rate with copula-dependent default intensity	Jeong-Hoon Kim, Yonsei University
52	Calculating marginal risk contributions to VaR and ES by using saddlepoint approximation: application to infectious default model	Yukio Muromachi, NLI Research Institute
55	Optimal Design of Wind Derivatives Using Prediction Errors	Yuji Yamada,
56	Estimating the Fractional Order of Integration of yields in the Brazilian Term Fixed Income Market	Benjamin M. Tabak
57	Measuring CDS rate with copula-dependent default intensity	Jiwook Jang,
58	Pricing swaps and options on quadratic variation under stochastic time change models	Andrey Itkin, Volant Trading LLC & Rutgers University
59	Curvature Arbitrage	Yangho Choi, University of Connecticut
60	Stability of the Utility Maximization problem with random endowment in incomplete markets	Constantinos Kardaras. Department of Mathematics and Statistics. Boston University.
63	New Bounds on American Option Prices	Suk-joon Byun, KAIST
65	Performance measurement of VaR model(s) in an “inefficient” market with “leverage effects” and various “structural changes”	Hassan Sabzevari
66	Exotic Option Pricing in Heston's Stochastic Volatility Model	Susanne Griebsch
67	Adaptive integration for multi-factor portfolio credit loss model	Xinzheng Huang, TU Delft and Rabobank
68	Local Volatility Prediction with Gaussian Processes	Gyu-Sik Han, Pohang University of Science and Technology
69	A structural model for credit-equity derivatives and bespoke CDO's	Alicia Vidler, Merrill Lynch & Imperial College London

70	Unbiased Monte Carlo valuation of lookback, swing and barrier options under variance gamma models	Martin Becker, Saarland University
72	Fourier inversion formulas in option pricing	Daniel Dufresne, University of Melbourne
78	A Unified Approach To Market Incompleteness	Semyon Malamud
84	Some Properties of the 10 Day Rolling VaR Estimate	Volf Frishling, Head of Market Risk Quantitative Support Group, National Australia Bank
85	Investment Forecasting with Multivariate Linear Regression	James R. Fuller, Boeing Company (Retired)
87	A median approach to spot foreign exchange rates	Christian Mueller-Kademann
88	Hedge Portfolios in Markets with Price Discontinuities	Gerald H. L. Cheang, Carl Chiarella, Andrew Ziogas
89	A Stylised Model for Extreme Shocks -- Four Moments of the Apocalypse	Mark Lauer, nabCapital, Sydney, Australia
90	Investment Timing and Endogenous Default	STEFAN HIRTH
92	Simulation techniques for generalized Gaussian densities	Martina Nardon
94	Behavioral Consistent Market Equilibria under Procedural Rationality	Mikhail Anufriev, University of Amsterdam
95	Mean-reverting: Stochastic Volatility with Regime Switching, American Options on Energy Commidities	Hong Miao, University of Calgary
96	Risk Transfer and Adverse Selection in Principal Agent Models	Ulrich Horst,
97	Modelling Stock Returns and Options using the Scaled Self-Decomposable Variance Gamma Process	Conall O'Sullivan, University College Dublin
101	A Hybrid Markov-Functional Model with Simultaneous Calibration to Interest Rate and FX Smile	Fabian Eckstaedt, DZ Bank
102	Globally Optimal Parameter Estimates for Nonlinear Diffusion	Aleksandar Mijatovic,
103	Computing optimal Value-at-Risk portfolios	Luis F. Zuluaga, Faculty of Business Administration, University of New Brunswick

104	Estimation of High Dimensional Volatility with Applications	Ruey S. Tsay
106	Sentiment Modelling on the Financial Markets	Miloslav Vošvrda
107	Monte Carlo Greeks for financial products via approximative Greenian kernels	Jörg Kampen, Anastasia Kolodko, John Schoenmakers
108	Dynamic Style Analysis: Adaptive Filtration and Smoothing of Returns Time Series	Vadim Mottl, Computing Center of the Russian Academy of Sciences, Vavilov St. 40, 119333 Moscow, Russia
115	Almost optimal trading strategies for small transaction costs	Petr dostal,
118	Semi-parametric Estimation of Portfolio Tail Probabilities	Alexandra Dias, Warwiwck Business School
119	An adjusted binomial model for valuing the premiums of equity-linked policies	Ivar Massabò
120	Estimation of volatility in stochastic volatility models with high frequency data	Emilio Barucci, Politecnico di Milano
122	Continuous-Time Portfolio Selection with Ambiguity	Hanqing Jin
124	Portfolio Optimisation under Asymmetric Risk Measures with a	Jacek Krawczyk
125	A Pricing Theory for Real Assets with Characteristics	Hiroshi ISHIJIMA, Chuo University
126	Spectral Iterative Joint Estimation of Tempered Stable Stochastic Volatility Models and Option Pricing	Junye Li, Bocconi University, Milan
127	Does regional modelling make sense in estimating default risk? Evidences on Italian and regional companies	Oliviero Roggi
128	Implied Volatility and Forward Price Term Structures	Raquel M. Gaspar, ISEG Technical University of Lisbon
129	Option Pricing When the Regime-Switching Risk is Priced	Tak Kuen Siu, Heriot-Watt University
131	Auto-Associative Artificial Neural Networks for Stock Market Pattern Recognition and Trend Clustering	Zvi Boger, President
132	Localized Proxy Simulation Schemes	Christian Fries, DZ Bank

134	A Flexible Structural Model for Credit Default Swaps	Gregor Dorfleitner, Vienna University of Economics and Business Administration
135	TABX and Single Tranche ABS CDO Pricing	Fabian L Vieth, WestLB AG
136	Efficient portfolio optimization in the multivariate Generalized Hyperbolic framework	Stefan Kassberger, Institute of Mathematical Finance, Ulm University, Germany
137	Intensity-based model for pricing variable coupon bonds	Albert Lee CHUN
138	A Multilevel Approach to Control Variates	Adam Speight, Department of Risk Management & Insurance, Georgia State University
140	IMPROVING VAR AND SKEWNESS OF MEAN-VARIANCE PORTFOLIOS	SAMUEL H. COX, Georgia State University, USA
141	COMPARISON OF STOCK INVESTMENT STRATEGIES with the Money Market	Philip Pretorius, North-West University, South Africa
145	Electricity Swap with Credit Adjustment	Dr. Alex Radchik, Trading Technology Australia, Pty Ltd
148	Cooperation between agents in environmental topics	Wojciech Szatzschneider, Anahuac University, Mexico
149	Lizard Option and its Related Topics	Yasuhiro Kawanishi, Hitotsubashi
150	Stochastic Corridor	Ryozo Miura, Hitotsubashi University, Japan
152	On Non-Negative Local Martingales and True Martingales	Bernard Wong, University of New South Wales
156	Advanced Simulation Methods for Jump Diffusions in Finance	Nicola Bruti-Liberati, University of Technology, Sydney, Australia