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ITN Strike Workshop Deutsche Postbank AG March 26-28, 2014, Bonn

The aim of this workshop is to introduce the ITN Strike fellows to the financial industry. **Deutsche Postbank AG** outlines how a (retail) bank works and **Deloitte** provides an overview of a consultants work by describing some relevant problems and solutions.

On the second day **d-fine** outlines some mathematical techniques applied to financial problems relevant for industry projects. We also have a presentation on copyright issues presented by the **European Patent Office**.

Finally, on the third day **NAG** is taking over for a more technical part and rounds up the workshop with an introduction to parallel and GPU computing and its applications to financial problems.

The number of delegates is limited to 40.

The minimum number of delegates for the workshop to take place is 15.

The **registration fee is € 80** (this includes refreshments during the presentations)

Please register until January 31, 2014 via sending an email to joerg.kienitz@postbank.de mentioning ITN Strike Workshop PB and your **full name and private address**. In return you timely receive a participant number.

We assign a participant number to you and an **individual invoice** will be sent to you to transfer the registration fee of € 80.

Registration is only valid after paying the conference fee! Please mention FULL NAME and PRIVATE ADDRESS and your participant number when transferring the money.

Contributors to this workshop:



AGENDA

Day 1, Wednesday March 26

9.00 – 9.15 Welcome from Deutsche Postbank AG and ITN Strike

9.15 – 10.15 *How a bank works* – Dr. Jörg Kienitz, Deutsche Postbank AG
(www.postbank.de)

10.15 – 10.45 Coffee Break

10.45 – 12.15 *How a bank works* – Dr. Jörg Kienitz, Deutsche Postbank AG
(www.postbank.de)

12.15 – 13.15 Lunch at Canteen of Deutsche Postbank AG (not included in conference fee)

13.15 – 14.15 *A day in a life of a risk management consultant* – Dr. Manuel Wittke, Deloitte
(www.deloitte.de)

14.15 – 15.15 Coffee Break

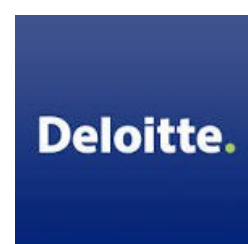
15.15 – 16.15 *A day in a life of a risk management consultant* – Dr. Manuel Wittke, Deloitte
(www.deloitte.de)

16.15 – 16.45 Discussion

18.00

Dinner at *Kim Phat Thai restaurant*, see <http://www.restaurant-kimphat.de/>
(The cost for lunch is not included in the conference fee. The restaurant is in walking distance from the conference venue)

Contributors of Day 1:





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Day 2, Thursday March 27

9.00 – 9.15 Introduction Dr. Jörg Kienitz (www.postbank.de)

9.15 – 10.15 *Credit Risk Modelling in real life*, Dr. Bodo Huckestein and Dr. Markus Seifert, d-fine (www.d-fine.de)

10.15 – 10.45 Coffee Break

10.45 – 12.00 *Valuation of a structured transaction - a case study I*, Dr. Mark Beinker, d-fine (www.d-fine.de)

12.00 – 13.15 Il Duetto Italian Restaurant (not included in conference fee)

13.15 – 14.15 *Practical Valuation of a structured transaction - a case study II*, Dr. Mark Beinker, d-fine (www.d-fine.de)

14.15 – 15.15 Coffee Break

15.15 – 16.15 *Intellectual Property Right*, Dr. Wolfgang König, EPO (European Patent Office)

16.15 – 17.45 *International Corporate Social Responsibility – The Role of Culture*, Prof. Dr. Christine Volkmann

You can use the spare time and relax by visiting the city of Bonn. Some of the attractions include “Haus der Geschichte”, “Beethovenhaus”, “Bundeskunsthalle” or “Kunstmuseum Bonn”.

For entertainment you can choose from various restaurants in the city of Bonn or Bad Godesberg. Cinemas or shopping facilities are also in very near distance.

But you may also enjoy a relaxing walk near the river Rhine.

For further possibilities just ask during the conference or consult www.bonn.de.

Contributors of Day 2:



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Day 3, Friday March 28

9.00 – 9.15 Introduction Dr. Jörg Kienitz (www.postbank.de)

9.15 – 10.00 *Why quants love NAG*, François Cassier, NAG (www.nag.co.uk)

10.00 – 10.15 Coffee Break

10.15 – 11.45 *CUDA Demystified - an introduction to CUDA programming*, Jacques du Toit, NAG (<http://www.nag.co.uk>)

11.45 – 12.30 *Using the NAG algorithms from MATLAB*, Viktor Mosenkis, NAG (<http://www.nag.co.uk>)

12.30 – 13.45 GinYuu (Asian) or Vapiano (Italian) (not included in conference fee)

13.45 – 15.45 *Algorithmic Differentiation workshop*, Viktor Mosenkis, NAG (<http://www.nag.co.uk>)

15.45 – 16.15 Coffee Break

16.15 – 17.00 *Algorithmic Differentiation and CUDA combines for pricing of local volatility FX basket option*, Jacques de Toit, NAG (<http://www.nag.co.uk>)

17.00 – 17.30 Discussion and Closing

Contributor of Day 3:

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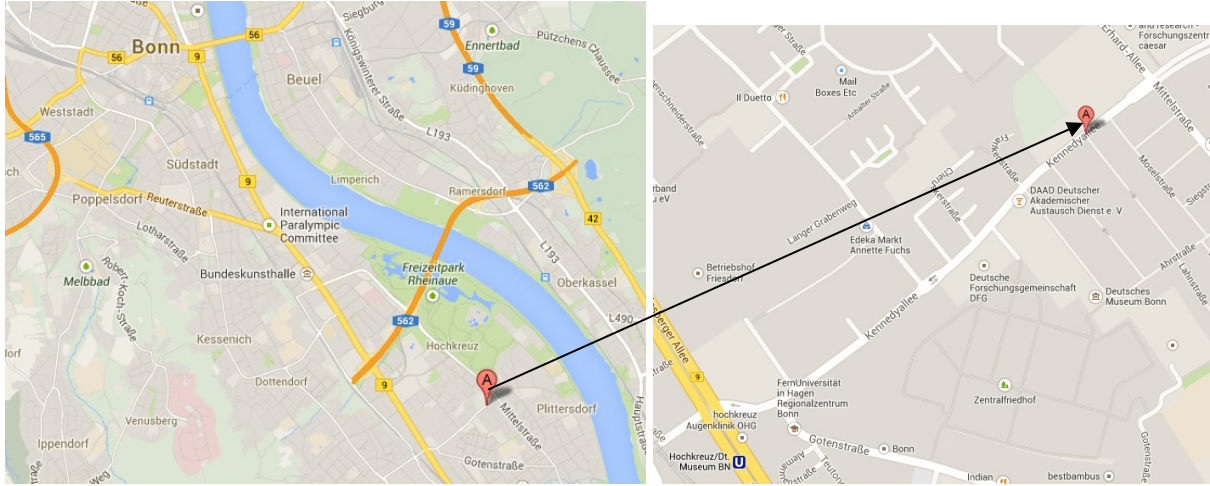


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Location

Venue takes place @ **Deutsche Postbank AG, Kennedyallee , 53175 Bonn, Room 9016**



How to get there?

From Bonn main station, ZOB, take the bus 610 or 611 either to “Heiderhof” or “Deutsches Museum Bonn”. You have to get off at “Forschungszentrum Caesar”. Postbank is a 2 minute walk along Kennedyallee.

From Bonn main station take tube 16 or 63 to “Bonn Hochkreuz”. Postbank is on the right hand side after a 10 minutes walk along Kennedyallee.

Accommodation

You can find suitable accommodation by searching via www.hrs.de

Some possible hotels or guesthouses near the venue are:
Gastehaus Scholz (<http://www.gastehaus-scholz.com/>)
Gustav Stresemann Institut (<http://www.gsi-bonn.de/>)
Hoek von Holland (<http://www.hof-von-holland.de/>)