Programme

Wednesday 12.2.2014 (Lloyds): Product Pricing & Hedging

Chairman:	**Michael Dempster**, Cambridge University & Cambridge Systems Associates
9:30 - 10:15	**Perry Mehrling**, Barnard College & INET Five Key Features of Modern Monetary Systems
10:15 - 11:00	**Didier Sornette**, ETH Zurich Finite Singularity Calibration Indicates Financial Bubbles
11:00 - 11:30	Coffee
11:30 - 12:15	**Mike Giles**, Oxford University Using GPUs for Monte Carlo and Finite Difference Computations
12:15 - 1:00	**Jacques du Toit**, Numerical Algorithms Group Adjoint Algorithmic Differentiation in GPU Accelerated Applications
1:00 - 2:00	Lunch
Chairman:	**Mark Davis**, Imperial College London
2:00 - 2:45	**Antoon Pelsser**, Maastricht University & Kleynen Consultants Fast Convergence of Regress-Later Estimates in Least-Squares Monte Carlo
2:45 - 3:30	**Elisa Nicolato**, Aarhus University Impact of Jump Distributions on the Volatility of Variance
3:30 - 4:00	Tea
4:00 - 4:45	**Juho Kanniainen**, Tampere University of Technology Stock Price Dynamics, Dividends and Option Prices with Volatility Feedback
4:45 - 5:30	**Teemu Pennanen**, King's College London Contingent Claim Valuation with Temporary Price Impacts and Margin Requirements End of Day

Thursday 13.2.2014 (Lloyds): Trading & Risk Management

Chairman:	**Hicham Lahlou,** Xcelerit
9:30 - 10:15	**Rob Coles**, Citigroup Volatility Target Options
10:15 - 11:00	**Xiao-Jun Zeng**, Manchester University Twitter Mood Predicts the Stock Market
11:00 - 11:30	Coffee
11:30 - 12:15	**Damiano Brigo**, Imperial College London Funding Costs, Margining and Gap Credit Risk
12:15 - 1:00	**Mark Davis**, Imperial College London Foundations of Probability Forecasting and Risk Management
1:00 - 2:00	Lunch
Chairman:	**John Holden**, Numerical Algorithms Group
2:00 - 2:45	**Luca Capriotti**, Credit Suisse Real Time Counterparty Credit Risk Management with Adjoint Algorithmic Differentiation
2:45 - 3:30	**Alexander Denev**, Risk Dynamics Stress Testing
3:30 - 4:00	Tea
4:00 - 4:45	**Hicham Lahlou**, Xcelerit Running Credit Value Adjustment on GPUs
4:45 - 5:30	**Steven Weston**, Maxeler Technologies Fast Valuation of VaR, CVS & IRSs with Monte Carlo
5:30 - 7:00	**Reception Sponsored by Xcelerit** (All Participants)

Friday 14.2.2014 (Willis): Pensions & Insurance

9:20 – 9:30	**Welcome: Nigel Davis**, Willis
Chairman:	**Andrew Rau-Chaplin**, Willis Research Network
9:30 - 10:15	**Erik Vynckier**, Alliance Bernstein Asset Management After the Credit Crunch
10:15 - 11:00	**Steven Morrison**, Moody's Analytics Computational Challenges of Stochastic Modelling in Life Insurance
11:00 - 11:30	Coffee
11:30 - 12:15	**Mark Cathcart**, Standard Life Calculating Variable Annuity Liability 'Greeks' Using Monte Carlo Simulation
12:15 - 1:00	**Mario Skoric & Angelo Uristani**, Allianz Multi-horizon Optimization of Property and Casualty Portfolios
1:00 - 2:00	Lunch
Chairman:	**Michael Dempster**, Cambridge University & Cambridge Systems Associates
2:00 - 2:45	**Francesco Sandrini**, Pioneer Investments ALM Analysis for Pensionskasse: An Asset Liability Management Study
2:45 - 3:30	**Elena Medova**, Cambridge University & Cambridge Systems Associates Individual Asset Liability Management
3:30 - 4:00	Tea
4:00 - 4:45	**Sylvain Corlay**, Bloomberg High Performance Pricing by Quantization Methods
4:45 - 5:30	**Andrew Rau-Chaplin**, Dalhousie University & Willis Research Network Accelerating Reinsurance Analytics on Clusters, Clouds and GPUs

End of Conference