PROGRAM
Will be updated, please visit http://www.hpcfinance.eu/networking-and-training-event-tampere

Location	Sokos Hotel Ilves **Monday, May 13**	Sokos Hotel Ilves **Tuesday, May 14**	SokosHotel Ilves **Wednesday, May 15**
09:00-9:45		Power the Financial Analytics with Intel® Xeon Processors and Intel® Xeon Phi™ Coprocessors **Shuo Li** Intel	PDE solution for Stochastic Local Volatility Models **Zaid Haddou** University of Manchester
9:45-10:30		Optimising Risk Management **Terry Spitz** Citi	Parallel Multi-Level Monte Carlo-Simulation **Thomas Gerstner** Goethe University Frankfurt
10:30-11:00	***Coffee and Registration***	**Coffee**	**Coffee**
11:00-11:45	Welcome, **Juho Kanniainen**, TUT Finance & Risk - Why HPC? - Why now? **Erik Vynckier** Scottish Widows Investment Partnership - SWIP	Post crisis HPC for Finance: How new regulations turn into new challenges for business, computing and data management **Ulrich Nögel** DEVnet	Efficient callibration of the dynamic SABR model using multi-GPU **José Antonio García** University of A Coruña
11:45-12:30	Accelerating financial computation **Wayne Luk** Imperial College	Distributed Cloud Computing in Finance **Rainer Wehkamp** Techila Technologies	NAG for finance engineering **John Holden** Numerical Algorithms Group
12:30- 13:30	**Lunch**	**Lunch**	**Lunch**
13:30-14:15	HPC solutions in Finance on Windows Azure **Philip Bull** Microsoft	Dynamic stochastic optimization with HPC **Michael Dempster** Cambridge University & CSA	Adjoint Methods in Computational Finance **Uwe Naumann** RWTH Aachen
14:15-15:00	Dataflow Computing for Finance **Craig Davies** Maxeler	Variable Annuity Semi-Static Hedging Strategy Testing with HPC **Peter M. Phillips** AonBenfield	Interval Arithmatic and Automatic Differentiation in Optimisation and Model Calibration **Grzegorz Kozikowski** University of Manchester
15:00-15:30	**Coffee**	**Coffee**	**Coffee**
15:30-16:15	Speeding up natural catastrophe and financial models with HPC **Fatima Araujo** Willis	GPU Computing for Derivative Pricing - Experience from a Vendor **Thomas Weber** SciComp	American Monte-Carlo for Portfolio CVA/PFE **Alexandre Moralli** Murex
16:15-17:00	Petascale to Exascale: the hardware and software challenge **Mark Parsons** EPCC	Scaling Financial Analytics from the Desktop to the Cloud **Marc Vlitos** FiNCAD	Least-Squares Monte Carlo vs. Stochastic on Stochastic for Variable Annuities and Exotic Options with BS/Heston-CIR **Georgios Dimitrakopoulos** University of Manchester
17:00-17:15	**Coffee**	**Coffee**	**Coffee**
17:15-18:00	Cloud Supercomputing - from 0 to 100 TFLOPS in one click **Yuriy Guts** Eleks	Computational Finance with MATLAB **Sofia Mosesson** MathWorks	
19:30	Event Dinner - Näsineula Tower **Sponsored by Microsoft**		

Cont.

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Location	Tampere University of Technology **Thursday, May 16**		Tampere University of Technology **Friday, May 17**
09:00-9:45	**HPCFinance EU Project internal:** Management and supervisory board meeting	Complementary training: negotiation skills **Pentti Vanha-Aho** TUT	HPC in the Cloud made easy: live demos and examples in Windows Azure **Marko Koskinen** Techila Technologies
9:45-10:30	**HPCFinance EU Project internal:** Management and supervisory board meeting	Complementary training: Technology Management **Tomi Nokelainen** TUT	HPC in the Cloud made easy: live demos and examples in Windows Azure **Marko Koskinen** Techila Technologies
10:30-11:00	**Coffee**	**Coffee**	**Coffee**
11:00-11:45	**HPCFinance EU Project internal:** Management and supervisory board meeting	Dataflow Computing, Hands-on Exercise **Craig Davies** Maxeler	Accelerate Financial Computations in MATLAB **Daniel Armyr** MathWorks
11:45-12:30	**HPCFinance EU Project internal:** Management and supervisory board meeting	Dataflow Computing, Hands-on Exercise **Craig Davies** Maxeler	Accelerate Financial Computations in MATLAB **Daniel Armyr** MathWorks
12:30- 13:30	**Lunch**		**Lunch**
13:30-14:15	Introduction to OpenMP **Mikko Byckling** CSC - IT Center for Science		Code optimization: principles and examples **Mats Aspnäs** Åbo Academi
14:15-15:00	Introduction to OpenMP **Mikko Byckling** CSC - IT Center for Science		Code optimization: principles and examples **Mats Aspnäs** Åbo Academi
15:00-15:30	**Coffee**		**Coffee**
15:30-16:15	GPU computing in finance - Local Volatility (Monte Carlo **Jacques du Toit** Numerical Algorithms Group		
16:15-17:00	Algorithmic Differentiation Software and application to **Uwe Naumann** RWTH Aachen		