

Session 25, Mathematical Methods in Finance and Risk Management

Wednesday 18, Room 206

- 15:30–16:00 **Projective systems of equivalent martingale measures**
Alejandro Balbás de la Corte
- 16:00–16:30 **On risk management of portfolios of energy bilateral trading contracts**
José María Amigó García
- 16:30–17:00 **Malliavin calculus for Levy processes and applications to jump-diffusion market models**
Josep Vives Santa-Eulalia
- 17:30–18:00 **On the zero coupon bond pricing using Merton's nonlinear mean reversion**
Antonio Falco Montesinos
- 18:00–18:30 **Characteristics/finite elements method for pricing callable bonds with notice**
Carlos Vázquez Cendón

Friday 20, Room 206

- 10:30–11:30 **Hedging simple options with transaction costs**
Charles Fefferman
- 11:30–12:30 **Optimal glider flying**
Robert Almgren
- 12:30–13:30 **Portfolio optimization in a Gaussian mixture environment**
Ian Buckley