Contributed Talks

Sunday: Room 1

<10:40-11:00> Chao Zhou (National University of Singapore)
"Stochastic control for a class of nonlinear kernels and applications"
<11:00-11:20> Mingshang Hu (Shandong University)
"Direct Method on Stochastic Maximum Principle for Optimization with Recursive Utilities"
<11:20-11:40> Nemat Safarov (Imperial College London)
"Valuation and Optimisation of Natural Gas Storage Facilities under Time-inhomogeneous Lévy Processes"
<11:40-12:00> David Zoltan Szabo (University of Manchester)
"American put options for power system balancing"

<15:10-15:30> Xuefeng Gao (Chinese University of Hong Kong)
"Optimal timing for spread crossing in a limit order book"
<15:30-15:50> Qingqing Yang (The University of Hong Kong)
"Trading Strategy with Stochastic Volatility in a Limit Order Book Market"
<15:50-16:10> Jeremy Yee (University of Technology Sydney)
"Evaluating Natural Resource Investments Using Optimal Stochastic Switching"
<16:10-16:30> Chi Seng Pun (The Chinese University of Hong Kong)
"Robust Non-Zero-Sum Stochastic Differential Investment-Reinsurance Game"

Sunday: Room 2

<10:40-11:00> Tomooki Yuasa (Ritsumeikan University)
"Parametrix method with Localization for Simulation of Stochastic Differential Equations"
<11:00-11:20> Jong Jun Park (KAIST)
"A new variance reduction method for pricing based on sampling of vertices of a simplex"
<11:20-11:40> Dai Taguchi (Ritsumeikan University)
"On the Euler-Maruyama scheme for SDEs with irregular coefficients"
<11:40-12:00> Shunsuke Kaji (Kyushusangyo University)
"Inverse parabolic problem with the Heaviside function arising in finance"

<15:10-15:30> Akhlaque Ahmad (University of Mumbai)
"Modeling and Forecasting Volatility Using Continuous and Discrete Models"
<15:30-15:50> Lakshithe Wagalath (IESEG School of Management)
"Lost in contagion: building a liquidation index from covariance dynamics"
<15:50-16:10> Peiming Wang (Auckland University of Technology)
"Risk-return relationship in US equity market: Evidence from Markov regime-switching model"
<16:10-16:30> Kentaro Kikuchi (Shiga University)
"Risk Premium Estimation for U.S. Stocks and Bonds using a Quadratic Gaussian Joint Pricing Model"

Monday: Room 1

<10:40-11:00> Yoann Potiron（University of Chicago）
"Estimating the integrated parameter of the locally parametric model in high-frequency data"
<11:00-11:20> Tetsuya Takabatake (Osaka University)
"Parameter estimation for the rough fractional stochastic volatility model"
<11:20-11:40> Ryozo Miura (Hitotsubashi University)
"Asymptotic Normality of R-estimators for a simple linear regression model with Generalized Lehmann's Alternative Models (Jensen's alpha)"

<15:10-15:30> Gaurav Jadhao (Indian Institute of Technology Kharagpur)
"India VIX Entropy Indicators for Portfolio Rotation Timing"

<15:30-15:50> Benjamin Poignard (CREST (Center for Research in Economics and Statistics)
"Dynamic correlation models based on graphical vines"
<15:50-16:10> Li-Hsien Sun (National Central University)
"Systemic Risk and Stochastic Games with Delay"

Monday: Room 2

<10:40-11:00> Takanori Adachi (Ritsumeikan University)
"A framework for analyzing stochastic jumps in finance based on belief and knowledge"
<11:00-11:20> Justin Wan (University of Waterloo)
"Numerical Methods for Dynamic Bertrand Oligopoly and American Options under Regime Switching"
<11:20-11:40> Shih-Hau Tan (University of Greenwich)
"Towards Efficient Option Pricing in Incomplete Market with GPU Computing"
<11:40-12:00> Hoi Ying Wong (The Chinese University of Hong Kong)
"Demand for longevity securities under relative performance concerns: Stochastic differential game analysis with cointegration"

<15:10-15:30> Chittaranjan Mishra (Indian Institute of Technology Ropar)
"Computing prices of FX options in the Heston frame-work with ADI techniques: some challenges"
<15:30-15:50> Wenfei Wang (University of Macau)
"A Fast Preconditioned Penalty Method for American Options Pricing under Tempered Fractional Diffusion Models"
<15:50-16:10> Juho Happola (KAUST)
"Error Analysis for Option Pricing with Exponential Lévy Processes"
<16:10-16:30> Xu Chen (University of Macau)
"Circulant preconditioning technique for barrier options pricing under fractional diffusion models"

Monday: Room 3

<10:40-11:00> Yiyi Zou (Université Paris Dauphine)
"Almost-sure hedging with permanent price impact"
<11:00-11:20> Yuuki Ida (Ritsumeikan University)
"Hyperbolic reflection and its application"
<11:20-11:40> Yuto Imai (Waseda University)
"Comparison of local risk minimization and delta hedging strategy for exponential Lévy models"

<15:10-15:30> Lingfei Li (The Chinese University of Hong Kong)
"Modelling Electricity Prices: a Time Change Approach"
<15:30-15:50> Kei Noba (Kyoto University)
"Generalization of refracted Lévy processes and its application to exit problems"
<15:50-16:10> Minku Lee (Kunsan National University)
"Pricing vulnerable options under Heston model"
<16:10-16:30> Xuecan Cui (University of Luxembourg)
"Asset Pricing models under time-varying Lévy processes"

Tuesday : Room 1

<10:40-11:00> Yan Wang (The Chinese University of Hong Kong)

"Law of the Few: Economics of the Tipping Point"

<11:00-11:20> Hermanta Kumar Pradhan (XLRI Jamshedpur)

"Liquidity Modelling in Indian Bond Markets"

<11:20-11:40> Byung Hwa Lim (The University of Suwon)

"Endogenous Credit Constraints and Household Portfolio Choices"

<11:40-12:00> Mei Choi Chiu (Hong Kong Institute of Education)

"Dynamic Safety First Expected Utility Model"

<15:10-15:30> Yongjae Lee (KAIST)

"A Uniformly Distributed Random Portfolio"

<15:30-15:50> Yong Hyun Shin (Sookmyung Women's University)

"Consumption and Portfolio Selection in the Presence of a Luxury Good"

<15:50-16:10> Thai Nguyen (University of Ulm)

"Optimal investment and consumption with downside risk constraint in jump-diffusion models"

Tuesday: Room 2

<10:40-11:00> Teruyoshi Suzuki (Hokkaido University)
"The Pricing Model of Credit Default Swap under Systemic Risk"
<11:00-11:20> Lixin Wu (The Hong Kong University of Science and Technology)
"FVA Demystified"
<11:20-11:40> Kyoko Yagi (Tokyo Metropolitan University)
"Debt-Equity Swap and Strategic Debt Service with Firms' Cross-holdings of Debts"
<11:40-12:00> Fenghui Yu (The University of Hong Kong)
"Interacting Default Intensity with Hidden Markov Nature"

<15:10-15:30> Boyu Wei (The University of Hong Kong)
"A Random Field Density Model for Contagion Credit Risk"
<15:30-15:50> Hideatsu Tsukahara (Seijo University)
"Evaluating capital allocation with distortion risk measures"
<15:50-16:10> Qi Wu (Chinese University of Hong Kong)
"Diversification of Portfolio Tail Risk"