Monday 2016/2/22

TIMINGS	Room 1 (702)	Room 2 (703)	Room 3 (hall)
9:00 - 10:20	Chair: Steven KOU 9:00-9:40 plenary 1 (Room 3) Masaaki KIJIMA (Tokyo Metropolitan University) "Does the Hurst Index Matter for Option Prices under Fractional Volatility?" 9:40-10:20 plenary 2 (Room 3) Kostya BOROVKOV (University of Melbourne) "Approximating welfare in large efficient markets"		
10:20 - 10:40	Coffee break		
10:40 - 12:00	Chair: Hideatsu TSUKAHARA 10:40-11:00 Yoann POTIRON University of Chicago 11:00-11:20 Tetsuya TAKABATAKE Osaka University 11:20-11:40 Ryozo MIURA Hiotsubashi University	Chair: Teruyoshi SUZUKI 10:40-11:00 Takanori ADACHI Ritsumeikan University 11:00-11:20 Justin WAN University of Waterloo 11:20-11:40 Shih-Hau TAN University of Greenwich 11:40-12:00 Hoi Ying WONG Chinese University of Hong Kong	Chair: Lingfei LI 10:40-11:00 Yiyi ZOU Université Paris Dauphine 11:00-11:20 Yuuki IDA Ritsumeikan University 11:20-11:40 Yuto IMAI Waseda University
12:00-13:30	Lunch break		
13:30 - 14:50	Chair: Shige PENG 13:30-14:10 plenary 3 (Room 3) Syoiti NINOMIYA (Tokyo Institute of Technology) "Pricing of barrier options by higher-order discretization methods" 14:10-14:50 plenary 4 (Room 3) Alex NOVIKOV (University of Technology Sydney) "Pricing of Asian-type and Basket Options via Lower and Upper Bounds"		
14:50 - 15:10	Coffee break		
15:10 - 16:30	Chair: Ryozo MIURA 15:10-15:30 Gaurav JADHAO IIT Kharagpur 15:30-15:50 Benjamin POIGNARD CREST 15:50-16:10 Li-Hsien SUN National Central University	Chair: Hoi Ying WONG 15:10-15:30 Chittaranjan MISHRA IIT Ropar 15:30-15:50 Wenfei WANG University of Macau 15:50-16:10 Juho HAPPOLA KAUST 16:10-16:30 Xu CHEN University of Macau	Chair: Kazutoshi YAMAZAKI 15:10-15:30 Lingfei LI Chinese University of Hong Kong 15:30-15:50 Kei NOBA Kyoto University 15:50-16:10 Minku LEE Kunsan National University 16:10-16:30 Xuecan CUI University of Luxembourg
16:30 - 16:50	Coffee break		
16:50 - 18:10	Chair: Arturo KOHATSU-HIGA 16:50-17:30 plenary 5 (Room 3) Nan CHEN (Chinese University of Hong Kong) "A Primal-dual Iterative Method for Stochastic Dynamic Programming" 17:30-18:10 plenary 6 (Room 3) Wanmo KANG (Korea Advanced Institute of Science and Technology) "Unbiased Estimators of the Greeks for General Diffusion Processes"		