Schedule

FINACT-IRAN Workshop in Financial and Actuarial Mathematics

Tuesday, August 19, 2014

Time		Lecturers and Titles of Talks
8:30	9:00	Registration
9:00	9:15	Opening
9:15	10:45	**Shiva Zamani** *Sharif University of Technology* **Topics in Fundamentals of Mathematical Finance**
10:45	11:15	Coffee Break
11:15	12:45	**Amin Hassanzadeh** *Shahid Beheshti University* **Applications of Phase Type in Actuarial Science**
12:45	14:00	Lunch
14:00	14:45	**Shahab Nankali** *Mellat Bank* **Credit Risk Management and High Order Risk Measures**
14:50	15:20	**Hirbod Assa** *University of Liverpool* **A Continuous Time Speculative Storage Model for Pricing Agricultural Insurances**
15:20	15:35	Coffee Break
15:40	16:10	**Zaniar Ahmadi** *Department of research, development and Islamic studies, Tehran, Iran* **Measuring Systemic Risk by CoVaR Approach in Tehran Stock Exchange**
16:15	16:35	**Davood Ahmadian (Lecture Hall 1)** *Tabriz University, Tabriz, Iran* **Superonvergnce of the Finite Element Solutions to Price Discrete Double Barrier Options Under a Cev Model With Jump Diffusion** **Ahmad Bigdeli (Lecture Hall 2)** *Shahid Beheshti University, Tehran, Iran* **Jointly Optimal Reinsurance**
16:40	17:10	**Somayeh Pourghanbar (Lecture Hall 1)** *Azarbaijan Shahid Madani University, Tabriz, Iran* **Option Pricing by Using of Functional Perturbation Method** **Mohsen Rezapour (Lecture Hall 2)** *Shahid Bahonar University, Kerman, Iran* **Carma Process Driven by a Regularly Varying Levy Archimedean Copula**
17:15	17:45	**Rahimeh Aali (Lecture Hall 1)** *IASBS* **Investing the Efficiency of Monte Carlo in Option Pricing Under Jump-Diffusion Models** **Shima Jalili (Lecture Hall 2)** *Shahid Beheshti University* **TBA**

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Wednesday, August 20, 2014

Time		Lecturers and Titles of Talks
9:00	10:30	**Amir T. Payandeh** *Shahid Beheshti University* **Bonus-Malus Systems**
10:30	11:15	**Coffee Break**
11:15	12:45	**Ali F. Bastani+Maryam Vahid** *IASBS* **Monte Carlo Methods in Financial Engineering**
12:45	14:00	**Group Photo and Lunch**
14:00	14:30	**Ali F. Bastani+Maryam Vahid** *IASBS* **Regime Switching Models in Financial Mathematics: Theory and Numerics**
14:30	15:00	**Amir T. Payandeh** *Shahi Beheshti University* **Bonus-Malus Systems**
15:05	16:05	**Hassan Dadashi** *IASBS* **Model Risk in generalizing the Black-Scholes Model**
16:10	16:30	**Coffee Break**
16:30	17:00	**Seyed Mohammad Mahdi Kazemi (Lecture Hall 1)** *IASBS* **Asymptotic Expansion of the American Call Option with Dividends Close to Expiry** **Davood Damircheli (Lecture Hall 2)** *IASBS* **Pricing of Boundary Linked assets by Stochastic Boundary Value Problems Solved with a New Adaptive Multiple Shooting Methods**
17:05	17:35	**Ramin Eghbalzadeh (Lecture Hall 1)** *Shahid Beheshti Uni., Tehran, Iran* **The Optimal Reinsurance and Investment Strategies in an OU Model** **Hamed Hamednia (Lecture Hall 2)** *University of Economic Sciences, Tehran, Iran* **The Evaluation of Venture Capital as an Installment Option**
17:40	18:10	**Hamidreza Maleki Almani (Lecture Hall 1)** *Sharif Uni. of Technology, Tehran, Iran* **Stochastic Euler Approximation for the CIR Model of Interest Rate** **Jamileh Peykar (Lecture Hall 2)** *Ayandeh Bank, Tehran, Iran* **Introduction to Cash Management Models in Banking Systems**

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FINACT-IRAN Workshop in Financial and Actuarial Mathematics

Thursday, August 21, 2014

Time		Lecturers and Titles of Talks
9:30	10:15	**Hirbod Assa** *University of Liverpool* **On Optimal Reinsurance Policy with Distortion Risk Measures and Premiums**
10:20	11:00	**Minoo Kamrani** *Razi University, Kermanshah, Iran* **Efficient Simulation of Nonlinear Parabolic SPDEs with Correlated Noise**
11:00	11:30	**Coffee Break**
11:30	12:00	**Neda Esmaeili** *Sharif Uni. of Technology, Tehran, Iran* **Optimal Stopping and Backward Stochastic Differential Equations with Obstacles**
12:05	12:35	**Chiman Mohamadnejad** *Shahid Beheshti University, Tehran, Iran* **Strategic Asset Allocation for a Long Run Investment**
12:40	14:00	**Lunch**
14:00	14:45	**Amir Ahmadi Javid** Amir Kabir University of Technology **TBA**
14:50	15:50	**Arash Fahim** *Florida State University, Tallahassee, Unites State of America* **Knightian Uncertainty in Pricing Financial Securities**