Schedule, 1st day Saturday, July 29, 2017		
Time		**Lecturers and Titles of Talks**
8:00	9:00	Registration (Niavaran Building)
9:00	9:30	Opening and Welcome
9:30	10:20	**Mahmoud Botshekan (1)** *University of Isfahan* **Optimal Versus Naive Diversification in Factor Models**
10:20	10:50	Coffee Break
10:50	11:40	**Rahim Mahmoudvand (2)** *Bu-Ali Sina University, Hamedan* **Modelling Financial Data Using Singular Spectrum Analysis**
11:40	12:30	**Laleh Samarbakhsh (3)** *Ryerson University, Canada* **Why does board of directors' international diversity matter? Evidence from application of graph theory in director network**
12:30	12:45	Maryam Mirzakhani's Memorial Ceremony
12:45	14:00	Lunch
14:00	14:50	**Erfan Salavati (4)** *Amirkabir University of Technology* **Detecting Bubbles in Iran Stock Market**
14:50	15:50	**A Panel Discussion on "the Teaching of Financial Mathematics"**
15:50	16:20	Coffee Break
16:20	16:45	**Salman Yazdani (5)** *K. N. Toosi University of Technology* **Stock Price Movement Prediction based on Interval Analysis**
16:45	17:10	**Maryam Vahid Dastgerdi (6)** *IASBS, Zanjan* **From Calibration of Rough Heston Model to a New Method to Solve Fractional Riccati Equation**
17:10	17:20	Break
17:20	17:40	**Asghar Zangeneh (7)** *IASBS, Zanjan* **Counterparty Risk**
17:40	18:00	**Leila Rahimi Yadkori (8)** *Allameh Tabataba'i University* **Derivatives Pricing under Counterparty Risk by Imposing Restrictions on Dynamic of the Risk Free Rate**
18:00	18:20	**Akram Mohammadi (9)** *Allameh Tabataba'i University* **The Inverse Problem for Estimation of the Market Price of Risk**

Schedule, 2nd day Sunday, July 30, 2017		
Time		**Lecturers and Titles of Talks**
9:00	9:45	**Mohsen Rezapour (10)** *Shahid Bahonar university of Kerman* **Estimating and Using COGARCH Models with VIX Data for Option Pricing**
9:45	10:30	**Ali Foroush Bastani (11)** *IASBS, Zanjan* ***From American Option Pricing to New Radial Basis Functions***
10:30	11:00	**Coffee Break**
11:00	11:40	**Shahab Nankali (12)** *Mellat Bank, Tehran, Iran.* **Cash flows Optimization in Banks**
11:40	12:15	**Mojtaba Moradipour (13)** *Lorestan University* **A Fast Algorithm to Solve LCP's Arising from Option Pricing Problems**
12:15	12:40	**Saghar Heidari (14)** *Shahid Beheshti University* **American Option Problems under Jump Diffusion Models with Regime-Switching**
12:40	13:55	**Lunch**
13:55	14:40	**Ramin Okhrati (15)** *University of Southampton, UK* **Designing Sound Deposit Insurances**
14:40	15:30	**A Panel Discussion on “Financial Mathematics and Technology”**
15:30	16:00	**Coffee Break**
16:00	16:25	**Mohammad Shirzadi (16)** *Amirkabir University of Technology* **Meshfree Moving Least Squares Analysis for Option Pricing Under Jump Diffusion Model**
16:25	16:50	**Majid Haghi (17)** *Shahid Rajaee Teacher Training University* **RBF-FD Method for Pricing Options Under the Regime Switching Model**
16:50	17:15	**Ali Fereshtian (18)** *Shahid Rajaee Teacher Training University* **Radial Basis Functions with Partition of Unity Method for Pricing Options with Heston Models**
17:15	17:25	**Break**
17:25	17:45	**Neda Nikkhah Bahrami (19)** *IASBS, Zanjan* **A Stochastic Dynamic Portfolio Model of the Balance Sheet of a Bank**
17:45	18:05	**Mohammad Ramezani Chahack (20)** *Shahid Rajaee Teacher Training University* **Operator Splitting Method for Solving Financial Models**
18:05	18:25	**Sepideh Dabestani (21)** *Allameh Tabataba'i University* **Monte Carlo Estimation of Default Probability Under Heston Hybrid Model**

Schedule, 3rd day Monday, July 31, 2017		
Time		**Lecturers and Titles of Talks**
9:00	**9:45**	**Hirbod Assa (22)** *University of Liverpool, U.K.* **Multi-Hazard Risk Assessment**
9:45	**10:30**	**Mohammad Ali Rategar Sorkheh (23)** *Tarbiat Modares University , Tehran, Iran* **Asset Liability Management in Iranian Banks**
10:30	**11:00**	**Coffee Break**
11:00	**11:35**	**Ali Panahi Bazaz (24)** *NAB Institution, Dezfoul* **Flexible Reinsurance Strategy Under Several Optimal Criteria**
11:35	**11:55**	**Saman Vahabi (25)** *IASBS, Zanjan* **Optimal Investment Policy for Pension Funds: the Finite Horizon Case**
11:55	**12:15**	**Elmira Pourabbas (26)** *IASBS, Zanjan* **Optimal Portfolio in the De-cumulation Phase of a Pension Plan with Minimum Guarantee**
12:15	**12:35**	**Ahmadreza Jabbari (27)** *IASBS, Zanjan* **Life Insurance Liabilities**
12:35	**12:55**	**Mohsen Baghi (28)** *Yazd University* **The Valuation of Life Insurance Contract in Presence of Default Risk**
12:55	**13:10**	**Closing**
13:10	**14:30**	**Group Photo & Lunch**