Financial and Actuarial Mathematics, Iran

FINACT-IRAN

7th International FinAct conference

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Meeting ID: 880 5509 5218

Passcode: 210810

Schedule, 1st day

Tuesday, August 10, 2021 (Mordad 19, 1400)

		Time Zone		
Speaker	**Affiliation**	**UK**	**EST**	**Iran**
(Welcome) Hirbod Assa	Conference Chair	8:00-8:15	3:00-3:15	11:30-11:45
(Opening) Younes Mazlumi	Taavon Insurance Co. CEO	8:15-8:30	3:15-3:30	11:45-12:00
Lecturers and Titles of Talks				
Rama Cont	Uni. Of Oxford	8:30-9:30	3:30-4:30	12:00-13:00
Liquidity at Risk: joint stress testing of bank liquidity and solvency				
Hirbod Assa	Kent Business School	9:30-10:30	4:30-5:30	13:00-14:00
Pooling and valuation revisited				
Break		**10:30-11:00**	**5:30-6:00**	**14:00-14:30**
Ruodu Wang	Uni. of Waterloo	11:00-12:00	6:00-7:00	14:30-15:30
Goodhart's law and risk optimization				
Azadeh Ghasemifard	Uni. of Mazandaran	12:00-12:30	7:00-7:30	15:30-16:00
On the Multilevel Monte-Carlo Simulation: Jump-Diffusion Assets with Superlinear Drift				
Break		**12:30-13:00**	**7:30-8:00**	**16:00-16:30**
Laleh Samarbakhsh	Ryerson University	13:00-14:00	8:00-9:00	16:30-17:30
COVID-19 and Hedge Funds Equity Ownership				
Hassan Omidi Firouzi	JP Morgan	14:00-15:00	9:00-10:00	17:30-18:30
Central Bank Digital Currency (CBDC): From Research to Implementation by Central Banks				
Parisa Davar	Concordia University	15:00-15:30	10:00-10:30	18:30-19:00
A Forecasting Model for LOB in TSX Using Attention-based in LSTM Network				
Robab Kalantari	Khatam University	15:30-16:00	10:30-11:00	19:00-19:30
Optimizing Dynamic Copulas Parameters and Portfolio VaR Estimation				

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Schedule, 2nd day

Wednesday, August 11, 2021 (Mordad 20, 1400)

National Session (In Farsi)

Speaker	Affiliation	Iran Time Zone
Fatemeh Atatalab	Shahid Beheshti University	9:00-9:20
Prediction IBNR and RBNS loss reserve net of reinsurance treaties		
Hamed Ahmadnezhad	Tarbiat Modares University	9:20-9:40
Credit risk stress test: The case of an Iranian bank		
Vahid Esmaeili	Tarbiat Modares University	9:40-10:00
Automated trading system using machine learning		
Sajad Jamalian	Tarbiat Modares University	10:00-10:20
Granger causality analysis on five main cryptocurrencies, oil and gold markets		
Break		**10:20-10:40**
Donya Kholghi	Institute for Advanced Studies in Basic Science	10:40-11:00
Joint Prediction of Stock Price/Correlation Pair Using Deep Multi-Task Networks		
Mina Roostapour Deilamany	Amirkabir University of Technology	11:00-11:20
Studying the efficiency of portfolio selecting models and comparing them from the perspective of Sharpe and Treynor ratios		
Mostafa Abbaszadeh	Amirkabir University of Technology	11:20-12:00
A reduced-order model based on the cubic B-spline functions to investigate option pricing under jump-diffusion model		

International Session

Speaker	Affiliation	Time Zone UK	EST	Iran
Corina Constantinescu	Uni. of Liverpool	8:30-9:30	3:30-4:30	12:00-13:00
Subsidizing Inclusive Insurance to Reduce Poverty				
Tim Boonen	Uni. of Amsterdam	9:30-10:30	4:30-5:30	13:00-14:00
No-Betting Pareto-Optima under Rank-Dependent Utility				
Break		**10:30-11:00**	**5:30-6:00**	**14:00-14:30**
Karim Barigou	Université de Lyon	11:00-12:00	6:00-7:00	14:30-15:30
Pricing equity linked life insurance contracts with multiple risk factors by neural networks				
Saeid Safarveisi	Katholieke Uni. Leuven	12:00-12:30	7:00-7:30	15:30-16:00
Actuarial and financial valuation of catastrophe bonds				
Break		**12:30-13:00**	**7:30-8:00**	**16:00-16:30**
Liyuan Lin	Uni. of Waterloo	13:00-13:30	8:00-8:30	16:30-17:00
On VaR-ES distortion and its application in risk management				
Maryam Vahid	École des ponts Paris	13:30-14:00	8:30-9:00	17:00-17:30
Zero-interest green loans in France: Effectiveness and candidate barriers				
Samin Ghamamiy	New York University	14:00-15:00	9:00-10:00	17:30-18:30
The Impact of Collateral and Stays on Financial Stability				
Mohsen Rezapour	University of Texas	15:00-16:00	10:00-11:00	18:30-19:30
On high-dimensional heavy tailed Lèvy process with possibly different tail indices				

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Schedule, 3rd day

Thursday, August 12, 2021 (Mordad 21, 1400)

National Session (In Farsi)

Speaker	Affiliation	Iran Time Zone
Masoud Ghahremani	Kharazmi University	9:00-9:20
Applying deep learning algorithms based on a new spatial neural network for limit order book		
Abolfazl Mighani	Institute for Advanced Studies in Basic Science (IASBS)	9:20-9:40
RBF based multilevel meshfree approximation in model including market illiquidity		
Saman Vahabi	Shahid Beheshti University	9:40-10:00
Optimal Investment Strategy for a DC Pension Fund Plan in a Finite Horizon Time		
Zahra Majedi	Saman Insurance Company	10:00-10:20
Applications of Actuarial Model in Automobile Insurance Claim		
Break		**10:20-10:40**
Nader Karimi	Amirkabir University of Technology	10:40-11:00
Optimal trading strategy from an agricultural producer perspective: Calibration and regularization		
Vaz'he Rahimi	University of Tabriz	11:00-11:20
Numerical Analysis for European options under a new stochastic volatility model with a stochastic long-term mean		
Davood Ahmadian	University of Tabriz	11:20-12:00
Diagonally drift and diffusion-implicit balanced stochastic Runge–Kutta methods of strong Second-order for stiff stochastic differential systems		

International Session

Speaker	Affiliation	Time Zone UK	Time Zone EST	Time Zone Iran
Amir Payandeh	Shahid Beheshti Uni.	10:30-11:30	5:30-6:30	14:00-15:00
On Credibility Premium for Finite Mixture Distributions				
Ali Safdari	Allameh Tabataba'i Uni.	11:30-12:30	6:30-7:30	15:00-16:00
Some aspects of stock price movements and option pricing models				
Mostafa Pouralizdeh		12:30-13:30	7:30-8:30	16:00-17:00
Mini-workshop on fraud dhection				
Hassan Omidi Firouzi Hirbod Assa	JP Morgan KBS	13:30-14:30	8:30-9:30	17:00-18:00
Panel on machine-learning in finance, where ML benefits and where not				
Davood Damircheli	Mississippi State Uni.	14:30-15:00	9:30-10:00	18:00-18:30
Galerkin Finite Element Method for Credit Rating Migration Problem Model with Galerkin Finite Element Method				
Hassan Dadashi	IASBS	15:00-16:00	10:00-11:00	18:30-19:30
Optimal investment-consumption problem: post-retirement with minimum guarantee				
Saghar Heidari	Shahid Beheshti Uni.	16:00-16:30	11:00-11:30	19:30-20:00
Evaluation of Bond Options				