

**Schedule, 1st day
Saturday, August 15, 2015**

Time		Lecturers and Titles of Talks
8:15	9:00	Registration (Farmanieh Building)
9:00	9:15	Opening and Welcome
9:15	10:00	Ayandeh Bank Presentation Session
		Bank Hekmat Iranian Presentation Session
		Knowledge Diffusion Network Presentation Session
10:00	10:50	Hamid Reza Arian <i>Royal Bank Canada, Canada</i> New Challenges in Risk Management of Structured Portfolios
10:50	11:15	Coffee Break
11:15	11:55	Ali F. Bastani <i>IASBS, Zanjan</i> A Simple Threshold-Type Model of Investor Behavior
11:55	12:35	Zaniar Ahmadi <i>Bank Hekmat Iranian</i> Deposits Survival in Banks: A Probability Approach in Liquidity Risk Management
12:35	14:00	Lunch
14:00	14:50	Amir T. Payandeh <i>Shahid Beheshti University</i> Approximating the Extrema's Distributions of Lévy Processes
14:50	15:20	Mohsen Rezapour (Lecture Hall 1) <i>Shahid Bahonar University of Kerman</i> Stochastic Exponential of a COGARCH with a Levy Process and Option Pricing -----
		Ali Aghamohammadi (Lecture Hall 2) <i>University of Zanjan</i> Composite Quantile Regression Model and Adaptive Penalized Procedure for Estimating Value-at-Risk and Average Value-at-Risk
15:20	15:50	Mahdieh Tahmasebi (Lecture Hall 1) <i>Tarbiat Modares University</i> Malliavin Calculus Monte-carlo Approach in Financial Mathematics -----
		Khadijeh Nedaiasl (Lecture Hall 2) <i>IASBS, Zanjan</i> Numerical Approximation of the Early Exercise Boundary of American Put Options by Runge-Kutta-Pouzet Methods
15:50	16:20	Coffee Break
16:20	16:40	Davood Ahmadian (Lecture Hall 1) <i>University of Tabriz</i> Valuation of TSE Companies Stock Prices by Using Financial Behavior Method and Comparing the Results by the PE and Markov Chain Methods -----
		Jamal Amani Rad (Lecture Hall 2) <i>Shahid Beheshti University</i> Forward Option Pricing Using Gaussian RBFs
16:40	17:00	Ghobad Barmalzan (Lecture Hall 1) <i>Shahid Beheshti University</i> On Stochastic Comparisons of Largest Claim Amounts in Two Multiple-Outlier Scale Portfolios -----
		Ahmad Bigdeli (Lecture Hall 2) <i>Shahid Beheshti University</i> Jointly Optimal XL Reinsurance; the Inverse Optimality Problems

17:00	17:20	<p>Faezeh Dadkhahi Asl (Lecture Hall 1) <i>University of Tehran</i> Copulas and their Applications in Finance -----</p> <p>Mojgan Ebrahimi (Lecture Hall 2) <i>IASBS, Zanjan</i> Optimal Trading with Stochastic Liquidity and Volatility</p>
17:20	17:40	<p>Shahram Mohammadi (Lecture Hall 1) <i>IASBS, Zanjan</i> Real Option Pricing and Optimal Investment Timing Under Regime-Switching Diffusions -----</p> <p>Soroush Amirhashchi (Lecture Hall 2) <i>Shahid Beheshti University</i> معرفی و محاسبه احتمال ورشکستگی مدل فرآیند سرمایه کلاسیک تعمیم یافته تصحیح شده</p>

Schedule, 2nd day
Sunday, August 16, 2015

Time		Lecturers and Titles of Talks
9:00	9:50	Ali Sarzaeem <i>Sepehr Investment Bank</i> The Concept of Comonotonicity in Actuarial Science and Finance: Theory and Application
9:50	10:30	Hassan Dadashi <i>IASBS, Zanjan</i> بررسی استراتژیهای مختلف سرمایه گذاری صندوقهای بیمه با مشارکت معین
10:30	10:55	Coffee Break
10:55	11:45	Ramin Okhrati <i>University of Southampton, UK</i> Hedging of Defaultable Securities through an Extension of Itô's Formula
11:45	12:25	Hassan Omidi Firouzi <i>Paris-Sorbonne, France</i> On the Estimation Methods for Risk Measurement
12:25	14:00	Lunch
14:00	14:50	Laleh Samarbakhsh <i>Ryerson University, Canada</i> Is Default Risk Priced in Equity Options?
14:55	15:45	Arash Fahim (Video Conference) <i>Florida State University, Tallahassee, USA</i> Finance of Climate Change
15:45	16:00	Coffee Break
16:00	16:20	Somayyeh Lotfi (Lecture Hall 1) <i>University of Guilan</i> Minimum Empirical Value at Risk Portfolio Computation ----- Hadi Mohagheghi (Lecture Hall 2) <i>IASBS, Zanjan</i> On Structural Models for Credit Risk based on Regime-Switching Lévy Processes
16:20	16:40	Saman Ebrahimpour (Lecture Hall 1) <i>Shahid Beheshti University</i> A Recursive Formula for the Bayesian Premium in Collective Risk Models with Bivariate Risk Parameter ----- Mahdi Mohammadzadeh Monfared (Lecture Hall 2) <i>Ayandeh Bank</i> Auto Regressive بررسی ضریب حساسیت نرخ فرار سپرده‌های بانکی به تغییرات نرخ ارز با استفاده از مدل های
16:40	17:00	Azadeh Rajabzadeh (Lecture Hall 1) <i>Shahid Bahonar University of Kerman</i> Optimal Approximations for Optimal Portfolio Selection Problems based on the Stochastic Differential Equation Driven by a Birnbaum-Sunderson Stochastic Process ----- Saman Vahabi (Lecture Hall 2) <i>IASBS, Zanjan</i> Optimal Portfolio Allocation and Consumption Decisions under Higher Moments
17:00	17:20	S. Mohammad Mahdi Kazemi (Lecture Hall 1) <i>Amirkabir University of Technology</i> Artificial Boundary Method for American Call Option Pricing under the Jump-Diffusion Model ----- Afsaneh Khademi (Lecture Hall 2) <i>Islamic Azad University</i> Moving Least Squares with Application to Finance

Schedule, 3rd day
Monday, August 17, 2015

Time		Lecturers and Titles of Talks
9:00	9:30	Abodolsadeh Neisy (Lecture Hall 1) <i>Allameh Tabataba'i University</i> Numerical Method to Estimate Life Insurance Under Stochastic Mortality -----
		Mohammad Taghipour (Lecture Hall 2) <i>Islamic Azad University</i> سنجش ریسک اعتباری مشتریان بانک با رویکرد ترکیبی تکنیک های داده کاوی
9:30	9:50	Saleh Hatami (Lecture Hall 1) <i>Amirkabir University of Technology</i> Behavioral Considerations in Actuarial Analysis with an Innovative Win-Win Model Applied to Individuals Investment Insurance -----
		Abedin Haidari (Lecture Hall 2) <i>Shahid Beheshti University</i> Some New Results on Stochastic Comparisons of Smallest Claim Amounts in Two Hetrogeneous Portfolios
9:50	10:10	Mojtaba Moradipour (Lecture Hall 1) <i>Shahid Beheshti University</i> Using Kernel based Collocation Methods to Solve Variational Inequalities with Applications in Option Pricing -----
		Ali Panahi (Lecture Hall 2) <i>Shahid Beheshti University</i> An Optimal Multilevel Reinsurance Strategy
10:10	10:30	Mansoureh Sakizadeh (Lecture Hall 1) <i>Shahid Beheshti University</i> Optimal Linear Relativity Premium Using Both Number of Reported Claims and Steady-State Distribution -----
		Azadeh Salehi (Lecture Hall 2) <i>Allameh Tabataba'i University</i> The Fair Pricing of Variable Annuities with Guaranteed Minimum Withdrawal Benefit
10:30	11:00	Coffee Break
11:00	11:50	Hirbod Assa <i>University of Liverpool, UK</i> Market Consistent and Sub-consistent Valuations in Incomplete Markets
11:50	12:20	Closing
12:20	14:00	Group Photo and Lunch