Minisymposium 12

Numerische Finanzmathematik

Pascal Heider (Köln), Ralf Korn (Kaiserslautern), Rüdiger Seydel (Köln)

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Donnerstag, 22. September **Seminargebäude, S24**

14:00 Kees Oosterlee (Delft)
Efficient valuation methods for contracts in finance and insurance

14:40 Jan H. Maruhn (UniCredit, München)
Exploiting GPUs and Adjoints for Rapid Monte Carlo Calibrations

15:20 Pascal Heider (Köln)
Arbitrage-free Approximation of Call Price Surfaces

16:00h – 16:30h Pause

16:30 Ralf Korn (Kaiserslautern)
Recent Advances in Option Pricing with Binomial Trees

17:10 Christoph Winter (Zürich)
Wavelet Galerkin schemes for option pricing in multidimenstional Lévy models

17:50 Christian Jonen (Köln)
Valuing High-Dimensional American-Style Derivatives: A Robust Regression Monte Carlo Method