AARMS CRG - Conference
Computational Aspects in Finance and Actuarial Science
July 8-9, 2022

Program

Friday July 8th

8:20-8:30	Opening
8:30-9:00	"Equal Risk Pricing of Derivatives with Reinforcement Learning" by Frédéric Godin.
9:00-9:30	"Pricing Multi-Asset Options under a Jump-Diffusion Model with a Systemic Risk Component" by Roman Makarov.
9:30-10:00	"Batch mode active learning framework and its application on variable annuity portfolio valuation " by Shu Li.
10:00-10:30	Break
10:30-11:00	"Metamodeling for Variable Annuity Valuations: 10 Years Beyond Kriging" by Guojun Gan.
11:00-11:30	"Market-making Options with Illiquid Underliers" by Christian Maxwell.
11:30-12:00	"Pricing Bitcoin Derivatives under Jump-Diffusion Models" by Pablo Olivares.
12:00-12:30	"Convolution-FFT for option pricing in the Heston model" by Cody Hyndman.
12:30-2:00	Break
2:00-2:30	"On ruin probability estimation for optional processes" by Alexander Melnikov.
2:30-3:00	"Long memory in option pricing: A fractional discrete-time approach " by Jean François Bégin.
3:00-3:30	"Enhancing Mortality Prediction via Borrowing Information" by Yechao Meng.
3:30-4:00	"Galerkin Approach for Spread Contract Valuation" by Ciro Díaz.

Saturday July 9th

8:30-9:00	"Optimal Pricing of Climate Risk" by Alexey Rubtsov.
9:00-9:30	"Introduction to Switching Loss Distribution for Climate Disasters: A Case Study of United States Climate Disaster Losses" by Ali Raisolsadat.
9:30-10:00	"Optimal stopping with discontinuous and time-dependent reward and applications to variable annuities" by Anne MacKay.
10:00-10:30	Break
10:30-11:00	"Monte Carlo and Quasi-Monte Carlo Methods with Applications in Financial Engineering" by George Lai.
11:00-11:30	"Credit Risk Modelling with Occupation Times via Spectral Expansions" by Hiromichi Kato.
11:30-12:00	"The Hurst roughness exponent and its model-free estimation" by Xiyue Han.
12:00-12:10	Closing

Note: Times in this Program refer to Eastern Time (ET).