

# Financial Mathematics

Location: SU, Kräftriket, Building 5, room no. 16

- **Thursday, March 17**

14:00 – 14:40 Bernt Øksendal, Stochastic differential games with inside information

14:45 – 15:25 Hans-Peter Bermin, On IRR-swaptions and Markov Functional Modeling

**Coffee break**

16:00 – 16:40 Jostein Paulsen, Optimal dividend policies for jump-diffusion processes under transaction costs

16:45 – 17:25 Marta Leniec, Pricing and Hedging of Default-sensitive Contingent Claims

- **Friday, March 18**

14:00 – 14:40 Giulia Di Nunno, Risk indifference pricing and dynamic no-good-deal bounds

14:45 – 15:25 Mogens Steffensen, On the Separation of Preferences for Risk and Substitution

**Coffee break**

16:00 – 16:40 Jesper Lund Pedersen, Optimal mean-variance portfolio selection

16:45 – 17:25 Erik Ekström, The dividend problem with a finite horizon

- **Saturday, March 19**

14:00 – 14:40 Luis Alvares, Timing in the Presence of Directional Predictability

14:45 – 15:25 Filip Lindskog, Properties of cash flow valuation by cost of capital

**Coffee break**

16:00–16:40 Hannah Dyrssen, Boundary equations for the American put in models with jumps

16:45 – 17:25 Henrik Hult, Efficient importance sampling for computing credit value adjustment of interest rate portfolios