The Center for Applied Probability at Columbia University

presents the

7th Annual CAP Workshop on Mathematical Finance: Theory, Practice and Computation

Friday, December 1, 2000
Columbia University, New York City

http://www.cap.columbia.edu/CAP-MF00.html

SCHEDULE:

8:15-9:00	Registration and Coffee
9:00-9:10	Welcome
9:10-9:50	Vladimir Finkelstein--Goldman Sachs *Pricing Single Name Credit Derivatives*
9:50-10:30	Ludger Overbeck--Deutsche Bank AG *Credit Portfolio Modeling*
10:30-11:00	Break
11:00-11:40	Michael Dempster--Cambridge University *Wavelet-Based PDE Methods for Derivative Valuation*
11:40-12:20	Vadim Linetsky--Northwestern University *Eigenfunction Expansion Methods in Derivatives Pricing*
12:20-2:00	Lunch
2:00-2:40	David Heath--Carnegie Mellon *Equivalent Martingale Measures and Lévy's Theorem*
2:40-3:20	Alexander Lipton--Deutsche Bank *Pricing and Risk-Managing Exotics on Assets with Stochastic Volatility*
3:20-3:40	Break
3:40-4:20	Ronnie Sircar--Princeton University *Partial Hedging of Derivative Risk under Stochastic Volatility*
4:20-5:00	Mikhail Chernov--Columbia University *Alternative Models for Stock Price Dynamics*
5:00-6:00	Wine and Cheese Reception