

The Center for Applied Probability at Columbia University



presents the

9th Annual CAP Workshop on Derivative Securities and Risk Management

Friday, November 1, 2002
Columbia University, New York City

SCHEDULE:

8:45-9:00	Opening Remarks
9:00-10:30	Alan Brace, BNP Paribas Markovian Models in the Stochastic Implied Volatility Framework Carlos Sin, UBS Warburg Interest Rate Models that are Stable Under Measure Change
10:30-11:00	Break
11:00-12:30	Pierre Collin-Dufresne, Carnegie-Mellon University Generalizing the Affine Framework to HJM and Random Field Models Jaksa Cvitanic, University of Southern California An Intertemporal Model of Active Portfolio Management
12:30-2:00	Lunch
2:00-3:30	Dmitry Pugachevsky, Bear Stearns Efficient Modeling of Default Correlations Marco Naldi, Lehman Brothers CDO Analysis: Beyond the CADR Assumption
3:30-4:00	Break
4:00-5:30	Craig Friedman, Standard & Poors Learning Models for Credit Risk Martin Haugh, Columbia University Hedging Financial Risks in Supply Chain Management
5:30	Wine and Cheese Reception

Warren Hall--Room L107
115th Street and Amsterdam Avenue
Registrant information at www.cap.columbia.edu

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