Risk and Stochastics Day 2009

March 23rd 2009

Preliminary programme

9:00-9:30	**Registration and coffee**
	Welcome address
9:30 - 10:30	**Goran Peskir (University of Manchester)**
	The British Put-Call Symmetry
10:30 - 11:00	**Coffee break**
11:00 - 12:00	**Rüdiger Kiesel (University of Ulm)**
	Modeling the Forward surface of Mortality
12:00 - 13:00	**Umut Cetin (LSE)**
	Dynamic Markov Bridges Motivated by the Models of Insider Trading
13:00 - 14:30	**Lunch**
14:30-15:30	**Enrico Biffis (Imperial College)**
	Informed intermediation of longevity exposures
15:30 - 16:30	**Kostas Kalogeropoulos (LSE)**
	Likelihood-based inference for continuous time stochastic volatility models
16:30 - 17:00	**Coffee break**
17:00 - 18:00	**Mihalis Zervos (LSE)**
	π options

Further updates on the conference programme can be found on the Risk and Stochastics webpage
http://www.lse.ac.uk/collections/riskAndStochastics/events.htm