Numerical probabilistic methods for high-dimensional problems in finance

Workshop Schedule

Friday, December 5, 2003
9:00 am - 10:00 am: Chris Rogers
10:30 am - 11:30 am: Gilles Pages
12:00 pm - 2:00 pm: Lunch
2:00 pm - 3:00 pm: Arturo Kohatsu-Higa
3:30 pm - 5:30 pm: Discussion (introduced by Rene Carmona)
5:30 pm - Informal reception

Saturday, December 6, 2003
9:00 am - 10:00 am: Darrell Duffie
10:30 am - 11:30 am: Bruno Bouchard
12:00 pm - 2:00 pm: Lunch
2:00 pm - 3:00 pm: Zhang
3:30 pm - 5:30 pm: Problem ideas session (led by Darrell Duffie)
5:30 pm - Informal reception

Sunday, December 7, 2003
9:20 am - 9:50 am: Rene Carmona
10:30 am - 11:30 am: Anna Aslanyan (industry perspective)
11:30 am - 2:00 pm: Lunch
2:00 pm - 3:00 pm: Vlad Bally
3:30 pm - 5:30 pm: Discussion
5:30 pm - 6:45 pm: Informal reception
6:45 pm - Workshop banquet

Monday, December 8, 2003
9:10 am - 10:00 am: Nicolas Victoir
10:20 am - 11:20 am: Xin Guo
11:30 am - 12:30 pm: Vicky Henderson