Program

9.00 – 9.30	Registration
9.30 – 10.20	**Rüdiger Frey**, Institute for Statistics and Mathematics, WU Vienna *Corporate Security Prices in Structural Credit Risk Models* *with Incomplete Information*
10.20 – 11.10	**Masaaki Kijima**, Tokyo Metropolitan University, Tokyo *On the Risk Evaluation Method Based on the Market Model*
11.10 – 11.30	Coffee break
11.30 – 12.20	**Birgit Rudloff**, Princeton University, Princeton, New Jersey *Systemic Risk Measurement*
12.30 – 14.30	Lunch
14.30 – 14.55	**Katia Colaneri**, University of Chieti-Pescara, Pescara *Hedging of unit-linked life insurance contracts with unobservable mortality* *hazard rate via local risk-minimization.*
14.55 – 15.20	**Barbara Trivellato**, Politecnico di Torino, Torino *Forward Backward Semimartingale Systems for Utility Maximization*
15.20 – 15.45	**Daria Ghilli**, University of Padova, Padova *Large deviations for some fast stochastic volatility models by viscosity methods*
15.45 – 16.05	Coffee break
16.05 – 16.30	**Immacolata Oliva**, University of Verona, Verona *Stochastic Delay Differential Equations with Jumps and Application* *to Pricing and Hedging*
16.30 – 16.55	**Chau Ngoc Huy**, University of Padova, Padova *Market models with optimal arbitrage*
16.55 – 17.20	**Pietro Rigo**, University of Pavia, Pavia *Two versions of the fundamental theorem of asset pricing*