Winter Workshop on Operations Research, Finance and Mathematics, 2016

Feburary 15 – 19, Sahoro Resort Hotel, Hokkaido, Japan

Plenary Speakers

Konstantin Borovkov, The University of Melbourne

Juri Hinz, University of Technology Sydney

Youri Kabanov, University of Franche-Comté

Yue Kuen Kwok, Hong Kong University of Science and Technology

Martin Larrson, ETH Zürich

Alex Novikov, University of Technology Sydney

Christopher Ting, Singapore Management University

Lioudmila Vostrikova, Universite d'Angers

Mikhail Zhitlukhin, Steklov Mathematical Institute

Committee: Masaaki Kijima, Makoto Goto, Yukio Muromachi, Katsumasa Nishide, Takashi Shibata, Teruyoshi Suzuki, Kyoko Yagi

Registration Fee: JPY 10,000 for academic staffs, JPY 3,000 for students, free for student members of Operations Research Society of Japan, JPY 20,000 for others.

Access: See the access page in Sahoro Resort Hotel (http://www.sahoro.co.jp)

Organizer: Operations Research Society Japan, Hokkaido Branch

Sponsor: Credit Pricing Corporation

Time table

Feb. 15

9:00 – 12:00,	*Survey on Advanced Corporate Finance (1)* by Takashi Shibata, Tokyo Metropolitan University
14:00 – 14:40	Mikhail Zhitlukhin, “New approaches to performance measurement”
14:40 – 15:20	Kazutoshi Yamazaki, “An Analytic Recursive Method for Optimal Multiple Stopping: Canadization and Phase-Type Fitting”
15:40 – 16:20	Kazuhiro Yasuda, “Weak convergence rates of the Euler-Maruyama approximation with discontinuous drifts”
16:20 – 17:00	Tomonori Nakatsu, “On density function concerning maxima of diffusion processes”
17:10 – 17:50	Hidetoshi Nakagawa, “Some applications of an earning-based structural model to credit risk measurements”

Feb. 16

9:00 – 12:00,	*Survey on Advanced Corporate Finance (2)* by Takashi Shibata, Tokyo Metropolitan University
14:00 – 14:40	Konstantin Borovkov, “Approximating welfare in large efficient markets”
14:40 – 15:20	Chiaki Hara, “Implied Ambiguity and Ambiguity Aversion”
15:40 – 16:20	Christopher Ting, “The Market Price of Liquidity Risk: Models and Empirical Findings”
16:20 – 17:00	Jun Sekine, “Prediction with Noisy Anticipation and Its Application to Asset Pricing”
17:10 – 17:50	Takashi Shibata, “Investment timing under financing constraints based on collateral”

Feb. 17

9:00 – 12:00,	*Case Studies and Basic Methods for Sport Finance (1)* by Makoto Goto, Hokkaido University
14:00 – 14:40	Alex Novikov, “Approximations to distributions of weighted Kolmogorov-Smirnov statistics via boundary crossing probabilities”
14:40 – 15:20	Martin Larrson, “Semi-static completeness and robust pricing by informed investors”
15:40 – 16:20	Tadao Oryu, “Explicit Solutions for Optimal Stopping of Maximum Process with Absorbing Boundary That Varies with It”

16:20 – 17:00	Toshihiro Yamada, "A weak approximation of SDEs: application to computational finance"
17:10 – 17:50	Masaaki Fukasawa, "Asymptotic replication with modified volatility under small transaction costs"

Feb. 18

9:00 – 12:00,	*Case Studies and Basic Methods for Sport Finance (2)* by Makoto Goto, Hokkaido University
14:00 – 14:40	Yuri Kabanov, TBA
14:40 – 15:20	Lioudmila Vostrikova, "On exponential functionals of processes with independent increments"
15:40 – 16:20	Soichiro Moridaira, "The Option Pricing Model for Normally Distributed Underlying and Its Applications. Why It Is So Fantastic!"
16:20 – 17:00	Kyoko Yagi, "Debt-Equity Swap and Strategic Debt Service with Firms' Cross-holdings of Debts"
17:10 – 17:50	Cui Xue, "Effects of reversibility on investment timing and quantity strategies"

Feb. 19

9:00 – 12:00,	*Case Studies and Basic Methods for Sport Finance (3)* by Makoto Goto, Hokkaido University
14:00 – 14:40	Yue Kuen Kwok, "Pricing discrete timer options under stochastic volatility models"
14:40 – 15:20	Takanori Adachi, "A framework for analyzing stochastic jumps in finance based on belief and knowledge"
15:40 – 16:20	Go Yuki, "Density Functions for SDEs with Discontinuous Drift Coefficients"
16:20 – 17:00	Kimitoshi Sato, "Effects of competitor presence on price trends in a dynamic pricing"
17:10 – 17:50	Juri Hinz, "Pathwise approach to high-dimensional stochastic control in financial applications"

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Updated on 18 Jan. 2016