SATURDAY, SEPTEMBER 23, 2000

12:00 – 2:00 Registration
1:45 – 2:00 Opening Remarks - TODD STEVENSON (WOLFRAM RESEARCH)
2:00 – 2:45 ALAN LEWIS (ENVISION FINANCIAL SYSTEMS):
Stochastic Volatility Models: Computational Challenges
2:45 – 3:30 ROBERT REITANO (JOHN HANCOCK):
Parallel Yield Curves and Stochastic Immunization
3:30 – 4:00 Coffee Break

4:45 – 5:30 ANTHONY FOLEY (STATE STREET GLOBAL ADVISORS):
Markov Chains Based Monte-Carlo – Practitioners Point of Views

5:30 – 6:30 Champagne Reception
7:00 – 9:00 Dinner

SUNDAY, SEPTEMBER 24, 2000

8:45-9:00 Opening Remarks
9:00 – 9:45 MARCO AVELLANEDA (NYU)
Conquering the Greeks in Monte-Carlo: the case of American Options
9:45 – 10:30 JAKSA CVITANIC (COLUMBIA UNIVERSITY)
On Monte Carlo Computation of Hedging Portfolios
10:30 – 11:00 Coffee Break
11:00 – 11:45 DMITRI KRAMKOV (TOKYO-MITSUBISHI INTERN'L)
Hedging of a Portfolio of Stocks Under Transaction Costs
11:45 – 12:30 GEORGE PAPANICOLAOU (STANFORD UNIVERSITY)
Mean-Reverting Stochastic Volatility Models
12:30 – 2:30 Lunch
2:30 – 3:15 IOANNIS KARATZAS (COLUMBIA UNIVERSITY)
A Barrier Option of American type
3:15 – 4:00 NIZAR TOUZI (UNIVERSITÉ PARIS I)
Hedging, Stochastic Target Problem, and Geometric Flows
4:00 – 4:30 Coffee Break
4:30 – 5:15 HUI WANG (BROWN UNIVERSITY)
Utility Maximization in Incomplete Market with Random Endowments
5:15 – 6:00 Closing Remarks and Champagne