Warwick
Mathematics Research Centre

Workshop on Computational Methods for Pricing and Hedging Exotic Options

11th - 12th July 2008

Organisers: Paul Clifford and Chris Cantwell

We are pleased to announce a conference on modern computational methods for pricing and hedging exotic options is to take place at the Mathematics Institute, University of Warwick on July 11th and 12th.

Exotics from various areas will be considered and are expected to cover all the major areas such as Equity, FX, IR, Commodities and Credit.

It is expected that the mathematical methods used for the approximation of these exotics will cover categories such as PDEs, SDEs, Monte Carlo methods, asymptotic expansions and multiscale methods.

The aim of this conference is to bring together leading academics, PhD students and industry practitioners to present research on the modern and innovative ideas being developed to aid stable, fast, and accurate approximation, both for the pricing and hedging, of exotic options.

The following keynote speakers are confirmed:

- **Nasir Afaf**, Commerzbank
- **Claudio Albanese**, Level3Finance
- **Jesper Andreasen**, Bank of America
- **Pat Hagan**, JP Morgan Chase
- **Nick Webber**, Warwick Business School
- **Uwe Wystup**, Frankfurt School of Finance & Management

We imagine the possible numerical topics that are of interest to this conference are, but not limited to:

- ***Numerical schemes for PDEs such as FDM, FEM, Wavelets, ...***
- ***Quasi Monte Carlo Methods***
- ***Numerical schemes for SDEs***
- ***Fast approximation methods for exotics***
- ***Numerical integration***

For further information on these and other events see:
go.warwick.ac.uk/maths/research/events/2007_2008/options
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Financial Options Research Centre

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