Conference on Stochastic Control & Numerics

Thursday, 15 September 2005

9:50 - 10:00	Vice Chancellor Abbas Ourmazd *Welcome Remarks*
10:00 - 11:00	Philip Protter, Cornell University *Liquidity risk and arbitrage pricing theory*
11:05 - 11:35	Mona Zamfirescu, CUNY *Martingale Approach to Stochastic Control with Discretionary Stopping*
11:40 - 12:10	Floyd Hanson, University of Illinois at Chicago *Risk-Neutral, Monte Carlo Valuation for Options in a Jump-Diffusion Environment*
12:10 - 2:00	*Lunch*
2:00 - 3:00	*Poster Session 1*
3:00 - 3:30	Jiangfeng Zhang, University of Southern California *The Steepest Decent Method for FBSDEs*
3:35 - 4:05	Henri Schurz, Southern Illinois University *An Axiomatic Approach to Numerical Analysis of Stochastic Processes and SDEs*
4:10 - 4:40	Kurt Helmes, Humboldt University of Berlin *A Computational Method for Infinite Two Person Zero-Sum Games on the Unit Square*
5:15 - 7:00	*Reception at the Hefter Center*