

LGS PhD Day: Monday 12 May

LSE - Room S50

10-11:45	Session 1
10-10:45	Marc Jeanin (King's College) On the pricing of barrier options driven by additive processes
10:45-11	Richard Bell (King's College) Pricing options using the Gumbel distribution
11-11:15	Guoping Xu (Imperial College) Bounds of basket option prices in a jump diffusion asset price model
11:15-11:45	Coffee break
11:45-12:45	Session 2
11:45-12:30	Zhogmin Luo (Birkbeck) Credit Product Pricing and Risk on the Buy Side
12:30-13	Harry Lo Spectral methods for volatility derivatives
13-14:00	Lunch
14:00-15:45	Session 3
14:00-14:45	Ed Hoyle (King's College) Geometries of the Brownian bridge with applications to dependence modelling
14:45-15	Hessah Al-Motairi (LSE) Irreversible Capacity Expansion with Proportional and Fixed Costs
15-15:45	Simon Fretwell (Birkbeck) Asians via Divided Differences
	Coffee