

LGS PhD Day: Friday 13 March

LSE - Room D306

09:30-10:45	Session 1
9:30-10:15	Richard Bell (Imperial College) Credit Spreads with Regime Switching and Exogenous Default
10:15-10:30	Flavia Giammarino (LSE) An adaptive nonparametric model for the systematic factors of portfolio credit risk premia
10:30-10:45	Takeshi Yamada (LSE) Exploring the spot and forward relationship in carbon emissions markets
10:45-11:15	Coffee break
11:15-13	Session 2
11:15-12	Diego Jimenez-Huerta (LSE) Stochastic models for earthquake risk assessment
12-12:15	Sujin Park (LSE) Improving realized kernel by nonparametric prewhitened spectral density estimator
12:15-13	Yong Shih (Birbeck) Modeling commodity prices with the CEV process
13-14:00	Lunch
14:00-15:45	Session 3
14:00-14:45	Antoine Jaquier (Imperial College) Asymptotics of the volatility surface in the Heston model using large deviation theory and complex analysis
14:45-15	Nika Novak (Imperial College) Martingale properties of some generalized stochastic exponentials
15-15:15	Bjorn Eriksson (Imperial College) Pricing American Options by Optimizing over Measures
15-15:30	Coffee break
15:30-17:05	Session 4
15:30-16:15	Ed Hoyle (Imperial) A stable bridge process and its application to non-life reserving
16:15-16:50	Sergei Siyanko (King's College) Financial Modelling with mean reversion through jumps
16:50-17:05	Polly Lon (LSE) A monotone follower model with discretionary stopping