Frontiers in Stochastic Modelling for Finance

School: Padova, February 8-12, 2016

Long Course:
Energy models
René AID (EDF)

Long Course:
Pricing with funding & counterparty risk
Andrea PALLAVICINI (Banca IMI)

Short Course:
Longevity risk
Nicole EL KAROUI (UPMC)

Short Course:
Optimal stopping
Goran PESKIR (Manchester)

Short Course:
Polynomial processes
Martin Larsson (ETHZ)

Short Course:
Numerical methods
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