

Winter School Schedule

	Monday 8 th February	Tuesday 9 th February	Wednesday 10 th February	Thursday 11 th February	Friday 12 th February
M o r n i n g	Energy models	Energy models	Energy models	Pricing with funding and counterparty risk	Numerical methods
	Coffee	Coffee	Coffee	Coffee	Coffee
	Energy models	Energy models	Longevity Risk	Pricing with funding and counterparty risk	Numerical methods
	Lunch	Lunch	Lunch	Lunch	Closure
A f t e r n o o n	Polynomial processes	Optimal stopping	Longevity Risk	Pricing with funding and counterparty risk	
	Coffee	Coffee	Coffee	Coffee	
	Polynomial processes	Optimal stopping	Pricing with funding and counterparty risk	Longevity Risk	