

# NUMERICAL PROBABILISTIC METHODS FOR HIGH-DIMENSIONAL PROBLEMS IN FINANCE

## Workshop Schedule

Friday, December 5, 2003

9:00 am - 10:00 am: Chris Rogers

10:30 am - 11:30 am: Gilles Pages

12:00 pm - 2:00 pm: Lunch

2:00 pm - 3:00 pm: Arturo Kohatsu-Higa

3:30 pm - 5:30 pm: Discussion (introduced by Rene Carmona)

5:30 pm - Informal reception

Saturday, December 6, 2003

9:00 am - 10:00 am: Darrell Duffie

10:30 am - 11:30 am: Bruno Bouchard

12:00 pm - 2:00 pm: Lunch

2:00 pm - 3:00 pm: Zhang

3:30 pm - 5:30 pm: Problem ideas session (led by Darrell Duffie)

5:30 pm - Informal reception

Sunday, December 7, 2003

9:20 am - 9:50 am: Rene Carmona

10:30 am - 11:30 am: Anna Aslanyan (industry perspective)

11:30 am - 2:00 pm: Lunch

2:00 pm - 3:00 pm: Vlad Bally

3:30 pm - 5:30 pm: Discussion

5:30 pm - 6:45 pm: Informal reception

6:45 pm - Workshop banquet

Monday, December 8, 2003

9:10 am - 10:00 am: Nicolas Victoir

10:20 am - 11:20 am: Xin Guo

11:30 am - 12:30 pm: Vicky Henderson