Daiwa Chair
Graduate School of Economics, Kyoto University

Mini Symposium on Financial Engineering 2005-2

金 融 工 学 研 究 会 2005-2

Date & Time: **August 2 (Tue) 1:30pm-4:40pm**
Place: **Economics Research Bldg. - Room 311**
(法･経総合研究棟３階　３１１演習室)

1:30-2:10

Yuri Kabanov, University of Franche Comté

"No-Arbitrage Conditions under Transactions Costs"

2:15-2:55

Rama Cont, Ecole Polytechnique, Paris

"Option pricing in models with jumps :
integro-differential equations and finite-difference methods"
(with E. Voltchkova)

3:15-3:55

Yoshihiko Uchida, Osaka University

"A New Computational Scheme for Computing Greeks by the Asymptotic Expansion Approach"

4:00-4:40

Yuji Yamada, University of Tsukuba

" Properties of multinomial lattices with cumulants for option pricing and hedging "

(※ 5 min. discussion follows each presentation)