Proposta para Minisimpósio CNMAC 2017

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Título: Métodos Matemáticos em Finanças

Palestrantes:

Vinícius V. L. Albani (UFSC)
Calibration of Jump-Diffusions Parameters in Mathematical Finance

Yuri F. Saporito (EMAp – FGV-RJ)
Stochastic Control and Differential Games with Path-Dependent Controls

Guilherme Moura (UFSC)
State Space Methods for Large Symmetric Positive-Definite Matrices

Xu Yang (UFAL)
An EnKF Approach of Calibration of Local Volatility Surface

Rodrigo Targino (EMAp – FGV-RJ)
Prediction of volatility surface using a multivariate non-Gaussian framework and SABR parametrization

André Portela Santos (UFSC)
Portfolio selection in very large dimensions

Jorge Passamani Zubelli (LAMCA - IMPA)
Inverse problems for local and stochastic volatility in financial markets: A data driven approach

David Evangelista (KAUST)
Optimal inventory management and order book management