

Program of 2nd QFQP++ at Trier University, April 4th, 2016

10:50h	<i>Welcome</i>
11:00h	Dorothee Westphal, Kaiserslautern: Expert Opinions and Logarithmic Utility Maximization for Multivariate Stock Returns with Gaussian Drift
11:30h	Christian Gärtner, Saarbrücken: Iterative Improvement of Upper and Lower Bounds for nonlinear pricing problems
12:00h	Dr. Christoph Belak, Trier: Portfolio Optimization with Constant Costs
12:30h-13:30h	<i>Lunch break</i>
13:30h	Markus Hess, Université Libre de Bruxelles (ULB): Modeling and Pricing Precipitation Derivatives under Weather Forecasts
14:00h	Sarah Grün, Fraunhofer Institut: Estimating discrete dividends by no-arbitrage
14:30h	Christian Vonwirth, TU Kaiserslautern Explicit optimal portfolio policies under partial information and convex constraints
15:00h	Artem Dyachenko, Trier: Towards optimal structured products with volatility dependence
15:30h	<i>Free discussion and networking</i>