5th Graduate Students Workshop
Friday, November 20, 2015
Pavillon Comtois, Université Laval, Salle 1110

Program

9:50 - 10:00 : Welcoming address

10:00 - 11:00 : Renjie Wang, Concordia University, Montreal.
“Optimal measure transformation problems for zero coupon bond, futures and forward prices”.

11:00 - 11:15 : Coffee break

11:15 - 12:15 : Philippe Gagnon, Université de Montréal, Montreal
“Robustness to outliers in a simple linear regression through the origin and robust estimation of a ratio”.

12:15 - 2:00 : Lunch

2:00 - 3:00 : Jonathan Grégoire, UQAM, Montreal.
“Estimation of stochastic volatility models applied to hedging segregated funds”.

3:00- 3:15 : Coffee break

3:15 – 4 :15 : Étienne Vanasse, Université Laval, Quebec
“A comparative analysis of cohort, region and income in the measurement of mortality for Canadian Pensioners as at December 31st, 2011 using a generalized nonlinear model”.

4:15- 4:30 : Coffee break

4:30 - 5:30 : Jean-François Bégin, HEC, Montreal
“The Pricing of Idiosyncratic Risk in Option Markets”.

5:30 - 5h40 : Closing remarks