

## Workshop

***Stochastic Analysis and its Applications in  
Finance and Insurance***

Supported by FIRN, QFRC and Department of Mathematical Sciences at  
University of Technology, Sydney

**Monday, 17 December 2007, UTS**

## Programme (subject to change)

9:00	Registration
9.30	<b>Marc Yor</b> , University Paris VI <i>Penalizing Brownian Paths</i>
11.00	Tea/Coffee Break
11.15	<b>Daniel Dufresne</b> , Melbourne University <i>On Sums of Lognormals</i>
12.00	<b>Andrew Lyasoff</b> , Boston University <i>Some New Results on the Integral of Geometric Brownian Motion and the Pricing of Asian Options</i>
12.45	Lunch
13.30	<b>Aleksandar Mijatović</b> , Imperial College, London <i>Spectral Properties of Markov Chains</i>
14.15	<b>John van der Hoek</b> , University of Adelaide <i>Binomial Approximations in Finance</i>
14.45	<b>Lioudmila Vostrikova</b> , Université d'Angers <i>On regularity Properties of Bessel Flows</i>
15.05	Tea/Coffee Break
15.25	<b>Constantinos Kardaras</b> , Boston University <i>Pricing and Hedging Barrier Options in Diffusion Models via 3-dimensional Bessel Processes</i> (with Tomoyuki Ichiba, Columbia University)
15.45	<b>Peter Buchen</b> , University of Sydney, <i>On Pricing Double Barrier Options</i> (with Otto Konstandatos, UTS)
16.15	<b>Hardy Hulley</b> , University of Technology, Sydney <i>Laplace Transform Identities for Diffusions, with Applications to Rebates and Barrier Options</i> (with Eckhard Platen, UTS)
16.45	<b>Mark Craddock</b> , University of Technology, Sydney <i>Lie Symmetry Methods for Transition Densities and Expectations</i>
17.15	<b>Juri Hinz</b> , National University of Singapore <i>On price dynamics of emission credits</i>

## FIRN Workshop – Registration Form

### *Stochastic Analysis and its Applications in Finance and Insurance*

#### Date and Time

Monday, December 17, 2007  
9:30 to 17:30 h

#### Location

University of Technology, Sydney  
No. 1, Broadway, Tower Building,  
Level 6, Gallery Function Centre, South Wing

Please complete all relevant sections of the Registration Form and return with your payment to:

Ms Andrea Schnauffer  
Financial Integrity Research Network  
University of Technology, Sydney  
PO Box 123, Broadway NSW 2007

Telephone: 9514 7737  
Fax: 9514 7715  
E-mail: [firn@uts.edu.au](mailto:firn@uts.edu.au)  
Website: [www.firn.net.au](http://www.firn.net.au)

Please note that you are not registered until payment is received.

**The registration fee is waived for eligible FIRN members, FIRN PhD students and FIRN younger researchers.**

If you are unsure whether your School / Department / University is a member of FIRN, please contact us.

#### Participant Information

Family Name:

Given Name:

Title:

Name of University:

School / Department

Address:

Town/City

State:

Postcode:

Country:

E-mail:

Telephone:

Facsimile:

**The Registration Fee is \$60 for academics and \$200 for participants from industry.**

Registration fee includes GST and covers morning/afternoon teas and lunch on December 17.

#### Method of Payment

Accepted credit cards are listed below. Delegates resident in Australia may also pay by personal cheque. All cheques to be made payable to "University of Technology, Sydney".

Card Type:      Visa       MasterCard       Cheque enclosed

Card Number: \_\_\_\_\_      Expiry Date: \_\_\_\_/\_\_\_\_/\_\_\_\_

Cardholder's Name: \_\_\_\_\_      Signature: \_\_\_\_\_