

➤ **October 2004**

Tuesday 5th Giovanni BARONE –ADESI University of Lugano
"Garch Options in Incomplete Markets"

Tuesday 19th Carole BERNARD de l'ISFA, University Claude Bernard Lyon1 (co authors O. LE COURTOIS E.M. Lyon1 and F. QUITTARD-PINON l'ISFA, University Claude Bernard Lyon.1
"Evaluation de contrats d'assurance-vie en présence de risque de défaut et de taux stochastiques"

➤ **November 2004**

Tuesday 9th Rita Laura D'ECCLESIA, University of Rome "La Sapienza"
"Numerical methods to track a Bond Index Portfolio"

Tuesday 23th Erling MORK Senior Manager, Statistics and Analysis, Nord Pool ASA
"The Dynamics of Risk Premiums in Nord Pool's Futures Market"

Monday 29th Arnaud JOBERT, University of Cambridge
"Option pricing with Markov-modulated dynamics"

➤ **December 2004**

Monday 6th Claudio Albanese - Imperial College of London
"Pricing Equity Default Swaps"

Tuesday 14th Enrico De Giorgi - University of Lugano
"Evolutionary Portfolio Selection with Liquidity Shocks"

➤ **January 2005**

Tuesday 11th Andrea Roncoroni - ESSEC
"Some Issue on Electricity Price Modeling" (second part)

Tuesday 18th Paolo COLLA de CORE (Louvain la Neuve)
"A market microstructure rationale for S&P game"

Tuesday 25th Andrea Roncoroni - ESSEC
"Factor Analysis and Portfolio selection strategies : a new framework"

Tuesday 31th Riccardo CALCAGNO - University of Tilburg
"Market-based compensation, trading and liquidity"

↳ February 2005

Wednesday 2th Keunkwan Ryu - University of Seoul

"Discriminatory vs Uniform Price Auction : Auction Revenue Comparison in the Case of the Korean Treasury Auction Market"

↳ March 2005

Tuesday 8th Wolfgang BÜHLER de Mannheim University

"Calling Convertibles Bonds too Late Can be Rational"

Tuesday 15th Aymeric KALIFE, ESSEC

"Dynamic Hedging by a Large Player"

Tuesday 22th Alvaro CARTEA, Birkbeck College

"Hedging under Non-Gaussian Processes : a fractional calculus approach"

Tuesday 29th Anthony PENAUD, Mitsubishi Securities International plc

"Various Passport Options and Their Valuation"

↳ May 2005

Monday 9th - David THESMAR (Ensaie)

"Politically Connected CEOs and Corporate Outcomes : Evidence from France"

Tuesday 17th - Stefano ROSSI (London Business School)

"Technological innovations and capital structure"

Monday 23th - Peter CARR (Universite de New York)

"Robust Replication of Volatility Derivatives"

↳ June 2005

Tuesday 7th Barbara G. KATZ et Joel OWEN (Stern School, NYU)

"Moving Toward the Rules of Law in the Face of Corruption: Re-examining the Big-Bang"

Monday 13th David S. Bates (Université de Iowa and the National Bureau of Economic Research)

"Maximum Likelihood Estimation of Latent Affine Processes"