



# 16<sup>th</sup> IMACS WORLD CONGRESS

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## COMPUTATIONAL METHODS IN FINANCIAL ENGINEERING

**Session Organisers:** R.C.Papademetriou, Dept. of EEE, University of Portsmouth, UK  
D.N.Politis, Dept. of Math., University of California, San Diego, USA

- [1] **A complete market model with feedback**, J.Appleby, School of Mathematical Sciences, Dublin City University, IRELAND
- [2] **Using high, low, and close data for volatility estimation**, A.F.Atiya (Learning Systems Group, Caltech, USA), M. Magdon-Ismael (Learning Systems Group, RPI, USA)
- [3] **Simulation of Lévy processes and the option valuation problem: the case of the alpha-quantile option**, L. Ballotta, Finance and Actuarial Science Institute, Università Cattolica del Sacro Cuore, Milan, ITALY
- [4] **Implied valuation of Asian options**, E.Dinenis D. Flamouris, J.Hatgioannides, Centre for Mathematical Trading and Finance, City University Business School, London, UK
- [5] **Efficient local techniques in financial time series forecasting**, D.A.Karras (University of Piraeus, GREECE), B.G.Mertzios (Democritus University of Thrace, GREECE) and R.C.Papademetriou (University of Portsmouth, UK)
- [6] **Pricing the quality option for the bond futures contract in a multifactor Vasicek framework**, M.Magdon-Ismael (RPI, USA), A.F.Atiya and Y.S. Abu-Mostafa (Learning Systems Group, Caltech, USA)
- [7] **Optimal valuation of options under transaction costs**, M. Monoyios, Dept. of Economics and Finance, Brunel University, UK
- [8] **Numerical methods for the American Option Valuation Problem and their experimental comparative evaluation**, T.S.Papatheodorou, M.Koulisianis and P.Hadjidoukas, High-Performance Computing Laboratory, University of Patras, GREECE
- [9] **CVM models applied to financial time series**, C.F.Silva, V.C.A.Duarte, M.A.X.Valentim. Universidade Federal Fluminense, RJ, BRAZIL
- [10] **Radial basis functions applied to predict financial time series**, C.A. Thompson, M.M.Friaes, F.C.Massaúd, Department of Economics, Universidade Candido Mendes, Rio de Janeiro, BRAZIL