Poster Presentations

WU Vienna, Mon, September 9, 2019, 10:40 (first coffee break)
to Tue, September 10, 2019, 11:10 (morning coffee break)
LC Forum, LC - Learning Center, ground floor (LC.0.000)

Tereza Cristina **Amorelli** (Banco do Brasil)
Pricing non-traded assets using indifference pricing

Alejandro **Balbás** (University Carlos III of Madrid/Spain)
Golden strategies in derivative markets

Erwinna **Chendra** (Parahyangan Catholic University)
Pricing employee stock options with a binomial method: case study in indonesia

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Ewa **Dziwok** (University of Economics in Katowice)
Fund Transfer Pricing mechanism – different approaches to the reference yield's construction

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Alireza **Fallahi** (Amirkabir University of Technology)
Sufficient nonlinear forecasting using factor models

Pavel V. **Gapeev** (London School of Economics)
On the Fourier-Laplace transforms of first exit times for one-dimensional diffusions and their applications to models of stochastic volatility

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Laura **Garcia-Jorcano** (Universidad de Castilla-La Mancha)
Traffic light system for systemic stress: TALIS-cube

Ivana **Geček Tuđen** (University of Zagreb)
Ruin probability for discrete risk processes

Darjus **Hosszejni** (WU Vienna)
Approaches toward the Bayesian estimation of the stochastic volatility Model with leverage

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Verena **Köck** (WU Wien)
Option hedging in models with jumps

Borys **Koval** (Vienna University of Economics and Business)
Estimating a time-varying parameter model with shrinkage for the Standard&Poor's 500 index.

Djaffar **Lessy** (Université Cote d'Azur)
Markov chain model for microcredit leading to inclusion

Paul Felix **Reiter** (TU Dresden)
Feature engineering in univariate time series forecasting

Anne **Sumpf** (Technische Universität Dresden)
Credit Risk with Credibility Theory: a distribution-free estimator for probability of default, value-at-risk and expected shortfall

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