ABC-EU-XVA STUDY WEEK WITH THE FINANCIAL INDUSTRY

19-22 APRIL 2022

CITIC - Centre for Information and Communications Technology Research

CAMPUS DE ELVIÑA S/N 15071 A CORUÑA - SPAIN

PROGRAM OF THE WEEK

DAY 1

Tuesday 19 April

- 11:30 Welcome and open session
- 11:55 Presentations of the ABC-EU-XVA ESRs
- 12:00 First talk, Mr. Luis Souto Arias, "Valuation of Bermudan options with self-exciting jump-diffusions using the COS method"
- 12:30 Second talk: Mr. Kristoffer Andersson, "Convergence of a robust deep FBSDE method for stochastic control"
- 13:00 Third talk: Ms. Roberta Simonella, "XVA in a multi-currency setting with stochastic FX rates"
- 13:45 Lunch break
- 15:30 Fourth talk: Mr. Felix Wolf, "Efficient valuation of non-linear products for xVA"
- 16:00 Fifth talk: Mr. Kevin Kamm, "The stochastic Magnus expansion for SPDEs with two spatial variables"
- 16:30 Coffee break
- 17:00 Presentation of the first industrial problem: "Implied volatility surfaces in time, learned by a neural network"
- 17:30 Presentation of the second industrial problem: "On Fixing and Calibrating of the Volatility Formulas"
- 18:00 Presentation of the third industrial problem: "Regulatory and economic capital requirements related to credit risk"
- 18:30 End of first day
- Social dinner

DAY 2

Wednesday 20 April

- 10:00 Formation of the groups for working on problems
- 10:30 Working on problems in each group
- 13:30 Lunch time
- 15:00 Working on problems in each group
- 18:00 End of the day

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DAY 3

Thursday 21 April

- 9:30 Working on problems in each group
- 13:30 Lunch time at CITIC
- 15:00-18:00 working on problems
- Supervisory and training boards meetings
- Dinner downtown

DAY 4

Friday 22 April

- 9:30 Working of problems and presentation of results
- 13:30-16:00 Lunch time
- 16:00 Presentation of results
- 18:00 Closing