Morning Session:

Education of Financial Engineering

10:00 Opening Address　Yoshiki Enatsu (Dean Graduate School of Economics, Hitotsubashi University)

Ⅰ. Education of Financial Engineering

Chair　Takahashi, Hajime (Hitotsubashi University)

10:10-10:40　Liao, Szu-Lang (National Chengchi University)
Financial Engineering Education and its link with Financial Industry in Taiwan

10:40-11:10　Nagai, Hideo (Osaka University)
Education and Research at CSFI

11:10-11:40　Embrechts, Paul (ETH)
Teaching and Research in Finance in Switzerland,

11:40-13:10　Lunch

Afternoon Session:

Recent Advances in Financial Engineering

Ⅱ. Topics in Mathematical Finance

Chair　Saito, Makoto (Hitotsubashi University)

13:10-13:50　Sekine, Jun (Kyoto University.)
Dynamic Protection for Bayesian Optimal Portfolio

13:50-14:30　Nagai, Hedeo (Osaka University)
Down-side Risk Minimization as Large Deviation Control

14:30-15:10　Kamizono, Kenji (Nagasaki University)
P-adic Brownian Motion over Qp

15:10-15:30　Break

Ⅲ. Topics on Statistical Finance and Economics

Chair　Watanabe, Toshiaki (Hitotsubashi University)

15:30-16:10　Embrechts, Paul (ETH)
Statistics and Quantitative Risk Management

16:10-16:50　Tsukahara, Hideatsu (Seijo University)
Comparative Analysis of VaR and Some Distortion Risk Measures

16:50-17:30　Liao, Szu-Lang (National Chengchi University)
Economic Determinants of the Default Risks and their Impacts on the Pricing of Credit Derivatives

Closing Remarks　Tanaka, Katsuto (Vice President, Hitotsubashi University)