Morgan Stanley-BME Financial Innovation Centre-Kick Off Workshop

15 June 2009

AGENDA

TIME	SPEAKER	TOPIC
9.00-9.30	**Welcome/Registration**	
9.30-9.45	Norbert Fogarasi, Executive Director, Morgan Stanley, Technology George Haller, Executive Director-Morgan Stanley, Market Modeling Professor Janos Levendovszky, DSc Deputy Dean, BME	Announcement of the recently established Financial Innovation and Knowledge Centre
	Current Morgan Stanley Research Projects	
9.45-10.00	BME-Prof. János Levendovszky	"Optimal trading strategy and data mining on correlated time series"
10.00-10.15	BME-László Lengyel, Dr.	"Dynamically types generic method call support for C# language"
10.15-10.30	BME-István Albert	"In-line assembly support for C# language"
10.30-10.45	BME-Balázs Márton Dr.	"Investigation of global asymptotic behavior of multi-component stochastic systems-Fundamental research in stochastic mathematics
10.45-11.00	ELTE-János Gábor Páli	"Analysis of F# Programs"
11.00-11.15	**Coffee break**	
	Current Morgan Stanley Research Projects (cont).	
11.15.-11.30	ELTE-Zoltán Szabó	"Time Series Analysis and Prediction"
11.30-11.45	Szeged-Anna Posfai	"Basic research in Stochastic Analysis at the Bolyai Institute
11.45-12.00	BME-Prof. László Györfi	"Sequential prediction and investment strategies for financial time series
12.00-12.15	BMF-Prof. Dezső Sima	"Multiplatform Performance Analysis of Parallel Workloads on GPGPUs"
12.15-13.30	**Lunch break**	
	University competence/potential projects presentations	
13.30-13.45	BME, Prof. János Levendovszky/Hassan Charaf Dr.	„Competence at the Faculty Electrical Engineering and Informatics – Financial data analysis and algorithms & software technology"
13.45-14.00	Prof. János Kertész	„Competence at the Institute of Physics-Econophysics"
14.00-14.15	Prof. Bálint Tóth	„Competence at the Institute of Mathematics"
14.15-14.30	Mihály Ormos Dr.	„Competence at the Faculty of Economic and Social Sciences - Finance"
14.30-14.45	**Coffee break**	
	Presentation of potential future Morgan Stanley projects	
14.45-15.00	George Haller	"Some Open Problems in Financial Modeling"
15.00-15.15	James Belsey	TBC
15.15-15.30	Ferenc Bodon/Gábor Balázsfalvi	"Graph partitioning algorithms in bond pricing"
15.30-16.30	Brainstorming-IT Section	Brainstorming- Math Section / Student section-Company Overview and Student Opportunities
16.30-16.45	**Wrap up**	