

TUESDAY 1 JULY

Lloyd's Programme	
10:30	Tea/Coffee
11:00	Minisymposia
<i>Computational Finance</i>	
11:00	M. Giles
	<i>"Vibrato" Monte Carlo for computing Greeks</i>
11:30	C. Rogers
	<i>Pathwise stochastic optimal control</i>
12:00	C. Oosterlee
	<i>On highly efficient methods for pricing options with and without early exercise</i>
12:30	C. Reisinger
	<i>Numerical methods for basket credit derivatives models</i>
13:00	Lunch
14:30	Minisymposia
	<i>Global System Dynamics and Policies</i>
14:30	R. Dum
	<i>Introduction</i>
	J. McGlade
	<i>Visualising Europe's Future</i>
14:50	J. Hunt
	<i>Systems Modelling: Approaches for Making and Exploring Decisions</i>
15:10	K. Hasselmann
	<i>Policy-Relevant Models of Global Climate Change</i>
15:30	B. de Vries
	<i>Improving the science-policy interface: some concepts and tools</i>
15:50	H. Berestycki
	<i>The use of mathematical modelling in social sciences</i>
16:10	C. Jaeger
	<i>A Useful Starting Point for Modeling Human Ecological Systems</i>