Program Addendum
2010 SIAM Conference on Financial Mathematics & Engineering – November 19-20, 2010 – San Francisco, CA
Changes to the printed program received through Friday, November 12 are included on these pages. Additional changes (received after 11/12/10) are posted outside of the general session room listed under ON-SITE PROGRAM CHANGES

Program Page #	Day	Session	Time	Description of Changes
10	Fri	IP1	7:45 AM	**New Talk Title**: Nicole El Karoui, École Polytechnique, France: *New Challenges between Finance and Insurance: the Longevity Risk A Microscopic Modelling Approach*
11	Fri	CP1	10:25 AM	**Cancellation**: C. Sanz Chacon
11	Fri	CP1	10:25 AM	**New Talk**: Kailash Patidar, University of the Western Cape, South Africa: *An Efficient Integral Transform Approach for Pricing Options*
11	Fri	CP1	10:40 AM	**Cancellation**: A. Q. M. Khaliq
11	Fri	CP1	11:25 AM	**New Talk Time**: Dmitry Smelov will talk at 10:40 AM (same talk.)
12	Fri	MS4	9:40 AM	**Session Moved**: MS4 has been moved to Friday afternoon 4:00 PM - 6:00 PM to the Sansome Room.
12	Fri	MS4	9:40 AM	**Talk Moved**: Tomoyuki Ichiba will talk at 5:00 PM in the Sansome Room.
12	Fri	MS7	9:40 AM	**New Talk**: Irina Penner: *Risk Assessment for Cash Flows under Model and Discounting Ambiguity* in the Jackson Room (talk moved from 4:00 PM)
12	Fri	MS4	10:10 AM	**Talk Moved**: Gordan Zitkovic will talk at 4:00 PM in the Sansome Room.
12	Fri	MS7	10:10 AM	***New Talk** : Berend Roorda: Dual Characterizations and Constructions for Weakly Time Consistent Convex Risk Measures* in the Jackson Room (talk moved from 4:30 PM)
12	Fri	MS4	10:40 AM	**Talk Moved**: Jan K. Obloj will talk at 5:30 PM in the Sasome Room.
12	Fri	MS7	10:40 AM	**New Talk**: Marco Maggis: *Conditional Certainty Equivalent* in the Jackson Room (talk moved from 5:00 PM)
12	Fri	MS4	11:10 AM	**Talk Moved**: Mihai Sirbu will talk at 6:00 PM in the Sansome Room.
12	Fri	MS7	11:10 AM	**New Talk**: Xianhua Peng: *External Risk Measures and Basel II Accord* in the Jackson Room (talk moved from 5:30 PM)
14	Fri	CP4	4:00 PM	**Cancellation**: T. Horng
14	Fri	CP4	4:45 PM	**Cancellation**: X. Zeng
14	Fri	CP4	5:45 PM	**New Talk Time**: Sergei Levendorskii will now talk at 4:00 PM
15	Fri	MS7	4:00 PM	**Session Moved**: MS7 has been moved to Friday morning 9:40 AM - 11:40 AM to the Jackson Room.

15	Fri	MS7	4:00 PM	**Talk Moved**: Irina Penner will talk at 9:40 AM in the Jackson Room.
15	Fri	MS4	4:00 PM	**New Talk**: Gordan Zitkovic: *Examples of Incomplete-market Equilibria in Continuous Time* (talk moved from 10:10 AM).
15	Fri	MS7	4:30 PM	**Talk Moved**: Berend Roorda will talk at 10:10 AM in the Jackson Room.
15	Fri	MS4	4:30 PM	**New Talk**: Xin Guo, University of California, Berkeley: *Optimal Order Placement in a Limit Order Book*
15	Fri	MS7	5:00 PM	**Talk Moved**: Marco Maggis will talk at 10:40 AM in the Jackson Room.
15	Fri	MS4	5:00 PM	**New Talk**: Tomoyuki Ichiba: *Investment Strategies Under Atlas Models* (talk moved from 9:40 AM)
15	Fri	MS7	5:30 PM	**Talk Moved**: Xianhua Peng will talk at 11:10 AM in the Jackson Room.
15	Fri	MS4	5:30 PM	**New Talk**: Alexander Cox: *Inferring Preferences from Agents' Choices* (talk moved from 10:40 AM).
15	Fri	MS4	6:00 PM	**New Talk**: Mihai Sirbu: *Optimal Investment with High-watermark Performance Fee* (talk moved from 11:10 AM).
17	Sat	IP8	9:15 AM	**New Talk Title**: Jin Ma, University of Southern California: *Law of Large Numbers for Self-Exciting Correlated Defaults*
19	Sat	MS13	10:20 AM	**Cancellation**: C. Bernard
20	Sat	CP6	3:50 PM	**Cancellation**: J. Müller
21	Sat	CP7	5:35 PM	**Cancellation**: S. Moazeni
21	Sat	CP7	5:35 PM	**New Talk**: Xiaowei Zhang, Stanford University: *Stability, Large Deviations and Rare Event Simulation for Affine Point Processes*
22	Sat	CP8	6:30 PM	**Cancellation**: T. Fischer
22	Sat	CP8	6:30 PM	**New Talk**: Rafael Mendoza-Arriaga, University of Texas at Austin: *Unified Multi-name Credit-Equity Modeling: A Multivariate Time Change Approach*