TALKS: CERTIFIED AND HIGH-PERFORMANCE COMPUTING FOR FINANCE IT

Anders Pall Skött
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INNOVATION NETWORK FOR FINANCE IT

AARHUS UNIVERSITY

ALEXANDRA INSTITUTTET

Copenhagen Business School

HANDELSHØJSKOLEN

Technical University of Denmark

DI ITEK

FINANS FORBUNDDET

FORSIKRING & PENSION

IT-Universitetet i København

KØBENHAVNS UNIVERSITET
The Innovation Network for Finance IT and CFIR’s Focus areas

• Platforms, mobility and usability
• IT Security
• Computational Finance
• Fintech and entrepreneurship
• Processes and Digitalization

Furthermore: Denmark as an asset management hub and the best pension system in the World
Topics Computational finance. 2015

#1: Machine Learning and Financial Advice for Individuals (DTU, KU)
#2: Certified financial software. High-performance contract valuation and portfolio risk. (KU)
#3: Fast sheet-defined functions in spreadsheets (ITU)
#4: Volatility. Portfolio-optimization, risk management and data driven asset allocation (DTU, CBS)
Program

16.00-16.15 Welcome by Professor Fritz Henglein, DIKU and Senior Consultant Anders Pall Skött, CFIR and Innovation Network for Finance IT

16.10-16.40 Towards a prototype for high-performance contract valuation and portfolio risk management by Martin Elsman, Associate Professor, DIKU and Head of the HIPERFIT Research Center.
  • The HIPERFIT Research Center - a project overview.
  • A Prototype for Parallel Portfolio Pricing and Risk Calculation with focus on Over-the-Counter (OTC) Financial Instruments. A report on a joined HIPERFIT project.

17.00-17.10 Coffee break

17.10-17.30 Talk by Cosmin Oancea, DIKU/HIPERFIT
  • Parallelization of pricing code, and a perspective on current research to construct a compiler from a high-level functional language into code that executes in parallel on, for instance, graphics processing units.

17.30-18.00 Q&A and debate

18.00-18.30 Network and tapas