

Time	Session	
	Introduction and Keynotes 1&2	
9am-9:45am	Elaine Kant (SciComp Inc.)	Keynote 1: Domain Specific Languages and the Acceleration of Computational Finance
9:45am-10:30am	Charlie Finan	Keynote 2: Exascale Computing Challenges & Their Application to a Production Datacenter
10:30am-11:00am	Break (refreshments served)	
	Papers Session 1	
11:00am-12:00pm	Henning Marxen, Anton Kostiuk, Ralf Korn (Stochastic Control and Financial Mathematics Group University of Kaiserslautern) Christian de Schryver, Stephan Wurm, Ivan Shcherbakov, Norbert Wehn (Microelectronic Systems Design Research Group University of Kaiserslautern)	Algorithmic Complexity in the Heston Model: An Implementation View
	Oskar Mencer (Maxeler Technologies and Department of Computing Imperial College London) James Spooner, Stephen Girdlestone, Oliver Charlesworth (Maxeler Technologies), Erik Vynckier (Scottish Widows Investment Partnership Edinburgh, Scotland)	Finding the Right Level of Abstraction for Minimizing Operational Expenditure
12:00am-2pm	Lunch (Dragonfish Asian Cafe)	
	Keynotes 3&4	
2:00pm-2:45pm	David Padua (Siebel Center for Computer Science; University of Illinois at Urbana-Champaign)	Keynote 3: Autotuning for High Performance Computing
2:45pm-3:30pm	Herman Lam (NSF Center for High-Performance Reconfigurable Computing (CHREC) and Department of Electrical and Computer Engineering, University of Florida) and Gregg Cooke (UBS)	Keynote 4: FinRC: Challenges and Opportunities for High-Performance Reconfigurable Computing (HPRC) in Computational Finance
3:30pm-4:00pm	Break (refreshments served)	
	Papers Session 2	

4:00pm- 5:30pm	Wes Bethel, David Leinweber, Oliver Rübél, Kesheng Wu (Lawrence Berkeley National Laboratory)	Federal Market Information Technology in the Post Flash Crash Era: Roles for Supercomputing
	Heiner Litz , Christian Leber, Benjamin Geib, University of Heidelberg	DSL Programmable Engine for High Frequency Trading Acceleration
	Eduardo Javier Huerta Yero (Sparsi Informatica Ltda – FACCAMP), Fabiano de Oliveira Lucchese (Sparsi Informatica Ltda)	Practical experiences on the gridification of financial applications