WHPCF'14 Agenda

9 -10	**Keynote 1: Claudio Albanese (CEO of Global Valuation Ltd) on In-memory Risk Analytics Architectures**
10-10:30	**Break with refreshments**
10:30-11	Mike Giles, GPU Implementation of Finite Difference Solvers
11-11:30	Evgeny Fiksman, STAC-A2* on Intel Architecture: From scalar code to heterogeneous application
11:30-12	Shuo Li, Many-core Programming with Asian Option Pricing
12-12:30	Matthew Dixon, A Portable and Fast Stochastic Volatility Model Calibration using Multi and Many-Core Processors
12:30-2	**Lunch at August,** 301 Tchoupitoulas Street, New Orleans
2-3	**Keynote 2: Mohammad Zubair (Old Dominion University) on Overcoming Memory Bottleneck for High Performance Financial Computing**
3-3:30	**Break with refreshments**
3:30-4	Alexander Moreno, Speeding up Large-Scale Financial Recomputation with Memoization
4-4:30	Charles J Gillan, On the Viability of Microservers for Financial Analytics
4:30-5	Christian Brugger, A Systematic Methodology for Analyzing Closed-Form Heston Pricer regarding their Accuracy and Runtime
5-5:30	John Wu, Exploring Irregular Time Series Through Non-Uniform Fast Fourier Transform