November 30-December 2, 2009
Pullman Hotel

Bangkok, THAILAND

NIDA Business School
Bangkok, THAILAND

Institute of Strategies and Analysis of Risk
Founded by
NIDA Business School

Centre for the Analysis of Risk and Optimisation Modelling Applications
Brunel University, London, UK

2009 Strategies and Risk Analysis International Conference

ISTAR CARISMA

November 30, 2009

Software Tools and Models for Asset and Liability Management: Hands-on Workshop

Location: Computer Lab, 5th Floor, Boonchana Building, NIDA Business School, NIDA

The one day hands-on workshop will give participants the opportunity to implement their own ALM study. Mathematical programs such as deterministic linear programming, stochastic programming, chance constrained programming and integrated chance constrained programming are covered to represent an ALM problem. Representing uncertainty, both on the asset and liability side, will be taught by both standard and state-of the art scenario generation methods. Participants will be using AMPL Studio to model and solve their ALM problem, as well as using SPInE which will be used to represent and solve the ALM model under uncertainty.

Presenters:

Professor Gautam Mitra
CARISMA, Brunel University

Leela Mitra
CARISMA, Brunel University

Katharina Schwaiger,
CARISMA, Brunel University

Key Features include:

- Introduction to Mathematical Programming
- Introduction to Scenario Generation:
    - Desirable Properties
    - Asset Price Dynamics
    - Liability Modelling
    - Factor Models
- Hands-on Session:
    - Introduction to AMPL
    - Data Input/Output to AMPL
    - Introduction to SAMPL/SPInE

Who should attend:

Quantitative and technical analysts, risk analysts, fund managers and academics.