

QuantLib Anniversary



First QuantLib Forum

January 18, 2011 | 09:00-17:00 | London | Marriott West India Quay

www.statpro.com/quantlib_forum

Listen to high level speeches by the QuantLib founders,

Limited Spaces Available



network With peers hear about latest developments.

Secret Because It's Open!



QuantLib is the most widely used open source pricing library in the world. Last year this product was downloaded 15,000 times yet it has never advertised itself. It has become popular because it is good, more than good, the best in the opinion of many people and so its popularity is entirely based on its quality and a grassroots active participation by leading quants all over the world, many of whom work for some of the largest investment banks in the world.

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Program

17:00

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09:00	<u></u>	Registration and Coffee
09:30		Welcome Speech Dario Cintioli, CEO & Founder of StatPro Italia, Global Head of Risk
		and Complex Pricing
09:45		Yield curves for forward Euribor estimation and CSA-discounting Ferdinando Ametrano, Senior Quantitative Analyst, Banca IMI
		The large basis spreads observed on the interest rate market imply that different yield curves are required for market coherent estimation of forward Libor rates with different tenors. The practice of CSA-discounting is becoming standard, enforcing a review of discounting in pricing and yield curve bootstrapping.
11:00	Z	Coffee Break
11:30		Risk simulations for a bond in QuantLibXL Marco Marchioro, Head of Research, StatPro Italia
		The QuantLib library is widely used to compute derivative prices as well in quantitative risk management. In this talk focus is given on how to use the Excel add-in of QuantLib to compute simulation prices for a bond with risk management in mind. The technique introduced can easily be extended to the computation of risk simulations of any QuantLib instrument exported to the Excel add-in.
12:45		12:15 Lunch and Coffee Break
14:00		Code Arbitrage: or, how to get features for free in QuantLib Luigi Ballabio, Senior Quantitative Developer, StatPro Italia
		In this hands-on talk, examples will be shown of how to build new financial instruments and term structures upon existing QuantLib classes, so that your code can inherit advanced functionalities. For financial instruments, provided features include automated linking to market data, caching of calculated results, and the possibility of perturbing the underlying data for analysis purposes. For term structures, reusable bootstrapping algorithms are made available.
15:15	Ž	Coffee Break
15:45		Persistence of QuantLib objects in practice Eric Ehlers, CEO, Nazcatec
		QuantLibAddin, a software library based on QuantLib, wraps QuantLib objects in an interface layer supporting persistence, serialization, and conversion and coercion of datatypes. In this talk it is shown how a variety of platforms are supported, facilitating distribution across operating systems (Windows and Linux), languages (C++ and Python), and applications (Microsoft Excel and OpenOffice.org Calc).

End of QuantLib Forum

Event Details

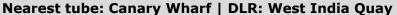
To register please go to www.statpro.com/quantlib_forum

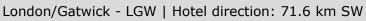
Marriott Hotel West India Quay

22 Hertsmere Rd, Canary Wharf London, E14 4ED United Kingdom

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Phone: +44 8700002468

Alternate transportation: Gatwick Express to Victoria Station, then London Underground to Canary Wharf Station; fee: £17.9 one way, estimated taxi fare: £130.00 one way

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Alternate transportation: Stansted Express to Liverpool Street Station, estimated taxi fare: £120.00 one way



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http://www.marriott.co.uk

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Station; fee: £15.5 one way

Estimated taxi fare: £90.00 one way

To register please go to www.statpro.com/quantlib forum

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