1st International Workshop on Parallel and Distributed Computing in Finance (PDCoF) 2008 Technical Program Friday April 18, 2008		
Time	**Paper Title**	**Authors**
845-850AM	**Welcome and Inauguration**	Victor K. Prasanna, Ruppa K. Thulasiram and Christopher T. Downing
850-945AM	**Keynote:** Random Number Generation for Serial, Parallel, Distributed, and Grid-Based Financial Computations	**Michael Mascagni,** Florida State University, Tallahassee, FL, USA
945-10AM	**MORNING BREAK**	
10AM-12 noon	**PDCoF I: Option Pricing**	**Chair: Burt Rosenberg** (University of Miami, Miami, FL, USA)
10-1030AM	Option Pricing, Maturity Randomization and Grid Computing	Marina Marena, Universit`a di Torino, Torino, Italy, Daniele Marazzina, and Gianluca Fusai, Universit`a del Piemonte Orientale, Novara, Italy
1030-11AM	Parall Option Pricing with Fourier Space Time-stepping Method on Graphics Processing Units	Vladimir Surkov (University of Toronto, Toronto, Canada)
11-1130AM	Parallel Numerical Simulation of Strategic Bankruptcy	Yu Cai, and Howard Qi, Michigan Technological University, Houghton, MI, USA
1130-12noon	Asynchronous Task Dispatch for High Througput Computing for te eServer IBM Blue Gene Supercomputer	Amanda Peters (IBM, US); Alan King (IBM Research, US); Tom Budnik (IBM, US); Paul Michaud (IBM, CA); Pat McCarthy (IBM, US); Mike Mundy (IBM, US); Jim Sexton (IBM Research, US); Greg Stewart (IBM, US)
12-1PM	**LUNCH BREAK**	
1-3 PM	**PDCoF II: Simulation and other Approaches**	**Chair: Alan King** (IBM TJWatson, New York, USA)
1-130PM	Parameterization based on randomized quasi-Monte Carlo Methods	Giray Okten and Mathew Willyard, Florida State University, Tallahassee, FL, USA
130-2PM	Intrusion of Agent-Based Social Simulation in Economic Theory: Will Heterogeneous Agent Bring More Clarity in the Context of IT-outsourcing?	Bogdan Werth and Scott Moss, Manchester Metropolitan University, Manchester, UK

Time	Paper Title	Authors
2-230PM	Large Scale Distribution of Stochastic Control Algorithms for Financial Applications	Stephane Vialle, SUPELEC, Metz, France; Constantinos Makassikis, SUPELEC, Vandoeuvre-l`es-Nancy, France; Xavier Warin, EDF, Clamart, France
230-3PM	Multithreaded Data Mining of Edgar CIKs (Central Index Keys) from Ticker Symbols	Douglas Lyon, Fairfield University, (DocJava, Inc), Fairfield, CT, USA
3-330PM	**AFTERNOON BREAK**	
330-530pm	**PDCoF III: Theory**	**Chair: Daniele Marazzina,** (Department of the Universitàegli Studi del Piemonte Orientale A. Avogadro, Novara, Italy)
330-4PM	Do price limits inhibit futures prices?	Latha Shanker, Concordia University, Canada and Narayanaswamy Balakrishnan McMaster University, Canada
4-430PM	Financial Evaluation of Participating Life Insurance Policies in Distributed Environments	Stefania Corsaro, Pasquale Luigi De Angelis, Zelda Marino, Francesca Perla, and Paolo Zanetti, University of Naples Parthenope, Italy
430-5PM	Towards the Development of a Decentralized Market Information System: Requirements and Architecture	René Brunner, Felix Freitag, Leandro Navarro, Polytechnic University of Catalonia 08014, Barcelona, Spain
	Close of PDCoF 2008	