August 5 (Tuesday Afternoon)

Parallel Session I-B (Mathematics of Finance and Engineering)

Location: Speech Room, 5F, Science Education Building **Chair: George Yuan**

16:00-16:25 G-Risk: A New Methodology for Measuring Risk
George Yuan (Tongi University, China)

16:25-16:50 On Absorbing Set of States and Learning Rates in Self-Organizing Maps
Mitsuhiro Hoshino (Akita Prefectural University, Japan)

16:50-17:15 How to Find Jump-times of a Black-Scholes Model with Jumps for Nikkei 225 Stock Index?
Shuya Kanagawa (Tokyo City University, Japan)