

PROGRAM, 11–18.01.2015

Monday, 12.01

- **14.00-14.45** Hamel Andreas (Bolzano-Bozen).
First lecture: Set-valued risk measures and beyond.
- **14.45-15.15** Cont Rama (Imperial College) Kolmogorov without Markov: Path-dependent Komogorov equations.
- **15.15-15.45** Engelbert Hans-Juergen (Jena) Stochastic Differential Equations for Sticky Reflecting Brownian Motion.
- **15.45-16.15** Ren Zhenjie (Polytechnique) Viscosity solution of semi-linear path dependent PDEs.
- Coffee break
- **16.45-17.00** Belak Christoph (Kaiserslautern) Backward Nonlinear Expectation Equations.
- **17.00-17.15**
Boguslavskaya Elena (Brunel University) Solving multidimensional stopping problems for Lvy processes via A-transform'
- **17.15-17.30** Corcuera José Manuel (Barcelona) Extension Risk.
- **17.30-17.45** Break
- **17.45-18.00** Larsson Martin (ETHZ) Polynomial preserving diffusions on the unit ball.
- **18.00-18.15** Lépinette Emmanuel (Paris Dauphine) Uniqueness of solution of an integro-differential HJB equation arising in consumption investment problem under transaction costs.
- **18.15-18.30** Lu Yi (Paris 6) Weak approximation of martingale representations.

Tuesday, 13.01

- **14.00-14.45** Hamel Andreas (Bolzano-Bozen)
Second lecture: Set-valued approaches to financial/economics problems involving non-complete preferences
- **14.45-15.15** Choulli Tahir (Sharjah and Alberta) Structure Condition In Informational Markets.
- **15.15-15.45** Feinberg Eugene (Stony Brook) Uniform Fatou's Lemma for Converging Finite Measures and its Applications.
- **15.45-16.15** Guo Gaoyue (Ecole polytechnique) Martingale optimal transportation.
- Coffee break
- **16.45-17.00** Carassus Laurence (Reims) Non-concave utility maximization in discrete time.
- **17.00-17.15** Horvath Blanka (ETHZ) Robust Utility Maximization.
- **17.15-17.30** Mastrolia Thibaut (Paris Dauphine) Malliavin differentiability of BSDEs.
- **17.30-17.45** Break
- **17.45-18.00** Ovari Keita (Tokyo) On the regularity and representation of monotone convex functions on Orlicz and related spaces.
- **18.00-18.15** Palamarchuk Ekaterina (HSE) Negative time preference and pathwise optimality in linear stochastic control systems.
- **18.15-18.30** Possamai Dylan (Paris Dauphine) Moral hazard in dynamic risk management.

Wednesday, 14.01

- **14.00-14.45** Tankov Peter (Universit Paris 7) Asymptotic indifference pricing in exponential Lévy models.
- **14.45-15.15** Mueller Marvin (TU Dresden) A Stochastic Moving Boundary Problem and Limit Order Book Model.
- **15.15-15.45** Jaisson Thibault (Polytechnique) Fractional diffusion as the scaling limit of nearly unstable heavy-tailed Hawkes processes.
- **15.45-16.15** Cuchiero Christa (Vienna) A new perspective on the Fundamental Theorem of Asset Pricing for large financial markets.
- Coffee break
- **16.45-17.00** Burzoni Matteo (Milan) Robust Arbitrage under Uncertainty in Discrete Time.
- **17.00-17.15** Zivov Danijel (ETHZ) Mean-variance indifference valuation.
- **17.15-17.30** Chau Ngoc Huy (Paris 7) Market models with optimal arbitrage.
- **17.30-17.45** Break
- **17.45-18.00** Malioutov Michael (Boston) N-Markov models with anisotropic memory for modeling financial time series.
- **18.00-18.15** Pergamenshchikov Serguei (Rouen) Ruin problem for the life insurance with the risk investments.
- **18.15-18.30** Suzuki Teruyoshi (Hokkaido University) Analysis on the Optimal Default Boundaries where Firms Cross-ownership of Debts and Equities is Present.

Thursday, 15.01

- **14.00-14.45** Crépay Stephane (Evry) BSDEs of Counterparty Risk and Invariant Times.
- **14.45-15.15** Hamadene Saïd (Universit du Maine) Existence and uniqueness of viscosity solutions for second order integro-differential equations without monotonicity condition.
- **15.15-15.45** Choukroun Sébastien (Paris 7) Backward SDE Representation for Stochastic Control Problems with Non Dominated Controlled Intensity
- **15.45-16.15** Danilova Albina (LSE, UK) Markov bridges: SDE representation.
- Coffee break
- **16.45-17.00** Di Tella Paolo (Humboldt) The Chaotic Representation Property of Certain Families of Martingales.
- **17.00-17.15** Seiferling Thomas (University Kaiserslautern) Consumption and portfolio optimization with stochastic differential utility.
- **17.15-17.30** Cai Jiatao (Paris 7) Asymptotic replication with modified volatility under small transaction costs.
- **17.30-17.45** Break
- **17.45-18.00** Harms Philipp (ETHZ) Consistent yield curve modelling.
- **18.00-18.15** Kutoyants Yuri (Universit du Maine) On Multi-step MLE - Processes in the Problem of Approximation of BSDE.
- **18.15-18.30** Muravei Dmitri (HSE) Solvable stochastic volatility models: optimal investment problem.

Friday, 16.01

- **14.00-14.45** Shevchenko Pavel (CSIRO, Australia) MODELLING ANNUITY PORTFOLIOS AND LONGEVITY RISK WITH EXTENDED CREDIT RISK PLUS.
- **14.45-15.15** Hinz Juri (UTS, Australia) Optimal switching for partially observable dynamics in financial applications
- **15.15-15.45** Kordzakhia Nino (Macquarie, Australia) Pricing and hedging of multi-stock spread options under Variance-Gamma model
- **15.45-16.15** Sikic Mario (ETHZ) Deterministic quadratic hedging and mean variance portfolio optimization.
- Coffee break
- **16.45-17.00** Necula Ciprian (Zurich) The Dynamics of Heterogeneity and Asset Prices.
- **17.00-17.15** Nguyen Huu Adrien (Ecole des Ponts) Time consistent stopping theory and application to decreasing impatience.
- **17.15-17.30** Peresetsky A. Autocorrelation in the global stochastic trend: Does it help to forecast market returns?
- **17.30-17.45** Break
- **17.45-18.00** Tan Xiaolu (Universit Paris Dauphine) On the optimal Skorokhod embedding problem given multiple marginals.
- **18.00-18.15** Sonin Isaac (Charlotte) Optimal stopping of random sequences modulated by Markov Chain.
- **18.15-18.30** Vaicenavicius Juozas (Uppsala) Optimal liquidation of an asset under incomplete information

Saturday, 17.01

- **9.00-9.30** Melnyk Yaroslav (Kaiserslautern) Small-Cost Asymptotics for Long-Term Growth Rates in Incomplete Markets.
- **9.45-10.15** Novikov Alexander (UTS, Australia) Pricing of Asian-type options via lower/upper bound: survey of some recent results.
- **10.15-10.45** Presman Ernst (CEMI) On threshold strategies in optimal stopping problem for the general one-dimensional diffusion.
- **10.45.-11.15** Vostrikova Lioudmila (Angers) Change-point models in Mathematical Finance.
- **11.20-11.45** Burnaev Eugene (IITP) Volatility trading.
- **11.45.-12.10** Muravlev A.
- **12.15-12.40** Gushchin A. A remark on exponential utility maximization in exponential Levy models.