Bachelier Colloquium Programm, January 15-19, 2018

Monday, 15.

PARALLEL SESSION FOR YOUNG RESEARCHERS (room near the bar).

- **14:00-14:30** Yiking Lin: 2BSDEs with random terminal time.
- **14:35-14:55** Wahid Khosrawi-sardroudi: Polynomial semimartingales.
- **15:00-15:20** Eduardo ABI-JABER: Affine Volterra processes.
- **15:25-15:45** Hadrien De March: New results about higher d MOT.
- **15:50-16:10** Junjian Yang: On L^1 solutions of BSDEs.
- Coffee Break
- **16:40-17:00** Xiaoli Wei: robust mean-variance portoflio.
- **17:05-17:25** Arman Khaledian: Chaos expansion with respect to a continuous square-integrable martingale.

MAIN SESSION (main room)

- **13:45-14:00** Y. Kabanov: Welcoming speech.
- **14:00-14:45** Peter Imkeller: Weierstrass curves, dimension.
- **14:55-15:25** Gennady Martynov: Goodness-of-fit tests.
- **15:35-16:05** Evgeny Burnaev: Bayesian test for multi-channel signal detection problem.
- Coffee break
- **16:35-17:05** Hye-Jin Cho: Speculative bubble burst.
- **17:15-17:45** Youngna Choi: Ostensible financial stability.
- **17:55-18:25** Xiang Yu: Nonaddictive habit formation.

Tuesday, 16.

SESSION #1 (main room).

- **14:00-14:45** Yana Belopolskaya: Nonlinear Markov processes.
- **14:55-15:25** Eberhard Mayerhofer: Options portfolio selection.
- **15:35-16:05** Sahar Albosaily: Optimal investment consumption.
- Coffee break
- **16:35-17:05** Eugene Feinberg: Continuity of solutions to minimax equations and robust optimization.
- **17:15-17:45** Yury Kutoyants: Cusp location estimation.
- **17:55-18:25** Thibaut Mastrolia: TBA.

SESSION #2 (room near the bar).

- **14:00-14:45** Pergamenshchikov Serguei: Minimax quickest change-point detection for dependent data.
- **14:55-15:25** Ernst Eberlein: Hybrid market models.
- **15:35-16:05** Marvin Mueller: Stochastic Stefan problems.
- Coffee break
- **16:35-17:05** Y. Kabanov: On ruin problem.
- **17:15-17:45** Mokbel Rita: Bitcoin and blockchain.

Wednesday, 17.

SESSION #1 (main room).

- **14:00-14:45** Juri Hinz: Stochastic methods in the analysis of blockchain concepts.
- **14:55-15:25** Alexander Gushchin: TBA.
- **15:35-16:05** Laurence Carassus: Convergence of utility indifference prices.
- Coffee break
- **16:35-17:05** Tiziano Vargiolu: Stochastic impulse games.
- **17:15-17:45** Rama Cont: Higher-order Ito calculus.
- **17:55-18:25** Alexander Kalinin: Mild solutions to PPDEs.

SESSION #2 (room near the bar)

- **14:00-14:45** Elena Yarovaya: Branching walks on lattices.
- **14:55-15:25** Thorsten Schmidt: Non-linear Markov processes.
- **15:35-16:05** Philipp Harms: Weak error rates of SPDEs.
- Coffee break
- **16:35-17:05** Mikhail Zhitlukhin: A sequential test for the drift of a fractional Brownian motion.
- **17:15-17:45** Christophe Genolini: "R++, the next step" .

Thursday, 18.

SESSION #1 (main room).

- **14:00-14:45** Said Hamadene: On the existence of a value of a Zero-sum switching games with general switching costs.
- **14:55-15:25** Christa Cuchiero: Rough volatility from an affine point of view.
- **15:35-16:05** Albina Danilova: Risk aversion of insider.
- Coffee break
- **16.35-17:05** Ilya Molchanov: Risk measures in the non-convex setting.
- **17:15-17:45** Cajin Ararat: Systemic, shortfall and market risk measures as quasi-convex compositions.
- **17:55-18:25** Hans-Jurgen Engelbert: On the entropie minimal martingale measure for Lévy processes.

MAIN SESSION #2 (room near the bar).

- **14:00-14:45** Stephane Crepey: TBA.
- **14:55-15:25** Xiaolu Tan: Superhedging transaction cost.
- **15:35-16:05** Owari Keita: On a Komlos-type result in a dual Orlicz spaces.
- Coffee break
- **16.35-17:05** Albert Shiryaev: Analysis of the Cameron-Martin/Girsanov theorem
- **17:15-17:45** Miryana Grigorova: Doubly reflected BSDEs and Dynkin games: beyond the right-continuous case.

Friday, 19.

MAIN SESSION (main room).

- **14:00-14:45** Rostislav Berezovskiy: Blockchain economy introduction.
- **14:55-15:25** Elena Boguslavskaya: Appell martingales.
- **15:35-16:05** Joseph Teichmann: Affine filtering.
- Coffee break
- **16:35-17:05** Tahir Choulli: Market model resulting from progressively enlarging an initial market model with a random time.
- **17:15-17:45** Paolo Di-Tella: Martingale representation, BSDEs and Log-utility maximisation in progressively enlarged Levy filtrations.
- **17:55-18:25** Mihail Zervos: Renegotiation-proof financial contracting.
- **18:30-18:45** Y. Kabanov: closing speech.