The 4th Bachelier Colloquium on Mathematical Finance and Stochastic Calculus
PROGRAM

Monday, 25.01, 14.00-19.15

Soner M. Super-replication in an illiquid market.
Kijima M. Equilibrium pricing of contingent claims in tradable permit markets.
Molchanov I. Symmetry properties of multivariate asset distributions.
Penner I. Risk assessment for cash flows under model and discounting ambiguity.
Schmutz M. Semi-static hedging of certain multivariate options..
Rheinlander T. Hedging survivor bonds by mortality-linked securities.
Douady R. The StressVaR: How to measure risk with nonlinear models in a scarce data environment.
Denis E. Consistent price systems and arbitrage opportunities of the second kind in models with transaction costs.

Tuesday, 26.01

Touzi N. From uncertain volatility models to second order BSDEs.
Elie R. Switching problems and numerical resolution of associated BSDEs
Matoussi A. Utility maximization of portfolio credit derivatives and quadratic backward stochastic equations with jumps.
Øksendal B. Backward stochastic differential equations with respect to general filtrations and applications to insider finance.
Beiglböck M. Overpriced variance swaps in local volatility models.
Pennanen T. Duality in stochastic optimization.
Muhle-Karbe J. On asymptotic power utility-based pricing and hedging.

Wednesday, 27.01

Engelbert H.-J. A canonical setting and stochastic exponentials for continuous local martingales.
Jeanblanc M. Random times with given the Azema supermartingale.
Cont R. Functional Ito formula and stochastic integral representation of functionals of semimartingales.
Kutoyants Yu. On identification of threshold models.
Tankov P. Arbitrage opportunities in misspecified stochastic volatility models.
Peresetsky A. Probability of default models.
Nutz M. The Bellman equation for power utility maximization with semimartingales.
Ortega J.-P. GARCH pricing via local risk minimization..

Thursday, 28.01

Musiela M. Financial markets and mathematics, changes and challenge.
El Karoui N. Consistent stochastic utilities with monotone optimal wealth.
Sulem A. Singular stochastic control and optimal stopping with partial observation of jump diffusions.
Vostrikova L. Minimal f-divergence martingale measures and optimal portfolios for exponential Levy models with a change-point.
Hamadene S. The multi-state optimal switching.
Presman E. About new approach to the solution of the optimal stopping problem.
Pham H. Stochastic control under progressive enlargement of filtrations and applications to multiple defaults risk management.

Friday, 29.01

Schweizer M. Utility maximisation and horizon dependence. 45 min.
De Vallière D. Consumption-investment problem with transaction costs for Lévy-driven price processes.
Grossinho Maria do Rosário Upper and lower solutions for some Black-Scholes type equations.
Fukasawa M. Asymptotically efficient discrete hedging.
Choulli T. Exponential hedging with random horizons.
Arkin V. Options, variational approach and Stefan problem.
Buckdahn R. Stochastic differential games with a major player and a large number of minor players.