Bachelier Colloquium in Mathematical Finance and Stochastic Calculus, January 7-11 2019

Session 2 (small room near the bar).

Tuesday 8th of January.

Chairman: Xiang Yu.

14:00-14:30 Optimal investment and consumption for spread financial market with logarithmic utility functions considering stochastic volatility. **By Sahar Albosaily.**

14:40-15:10 Local Brownian motion and its application in finance. **By Eduard Biche.**

15:20-15:50 Semi-Static and sparse variance-optimal hedging. **By Paolo Di Tella.**

16:00-16:30 Existence of probability measure-valued jump-diffusions in Wasserstein spaces. **By Sarah Svaluto-Ferro.**

Coffee break.

Chairman: Sarah Svaluto-Ferro.

16:55-17:25 Elicitability and identifiability of systemic risk measures. **By Jana Hlavinova.**

17:35-18:05 On American and european options. **By Marvin Mueller.**

18:15-18:45 Time inconsistent optimal stopping under model uncertainty. **By Xiang Yu.**

Thursday 10th of January.

Lunch from 12:30 to 13:30.

Chairman: Jana Hlavinova.

14:00-14:30 Deep learning algorithms for stochastic control problems. **By Come Hure.**

14:40:15:10 A Machine learning approach to SLV calibration. **By Wahid Khosrawi-Sardroudi.**

15:20-15:50 Random horizon principal-agent problem. **By Junjian Yang.**

16:00-16:30 Exact simulation for SDEs with singular coefficients. **By Go Yuki.**

Coffee break.

Chairman: Go Yuki.

16:55-17:25 Support characterization for path-dependent SDEs. **By Alexander Kalinin.**

17:35-18:05 Rough volatility and portfolio optimisation under small transaction costs. **By Denis Schelling.**