

PROGRAM, 18–23.01.2016

Monday, 18.01

- **14.00-14.45** Albert Shiryaev. CUSUM statistic and optimality for a minimax criterion in the disorder problems.
- **14.45-15.15** Stephane Crépay. Central clearing valuation adjustment.
- **15.15-15.45** Freddy Delbaen. Risk measures with convex level sets.
- **15.45-16.15** Peter Tankov. Asymptotic lower bounds for optimal tracking: a linear programming approach.
- Coffee break
- **16.45-17.00** Ararat Cagin. Systemic risk measures and their dual representations.
- **17.00-17.15** Alexander Gushchin. The joint law of the terminal values of an integrable increasing process and its compensator.
- **17.15-17.30** José Manuel Corcuera. Contingent convertible under short-term uncertainty.
- **17.30-17.45** Break
- **17.45-18.00** Rostislav Bererezovsky. On duality theory of coherent and convex risk measures.
- **18.00-18.15** Ciaran Cox. On trading two correlated mean reverting assets.
- **18.15-18.30** Mikhail Zavalin. A case of perpetual stopping problem with n correlated Brownian motions that can be reduced to one-dimensional problem.
- **18.30-18.45** Muravlev Alexei. Upper and lower estimates for boundaries in non-linear optimal stopping problems.
- **18.45-19.00** Alexander Novikov. Pricing of Asian-type and basket options via bounds under the Levy processes framework.

Tuesday, 19.01

- **14.00-14.45** Walter Schachermayer.
Duality methods in portfolio optimization under transaction costs.
- **14.45-15.15** Christoph Czichowsky. Portfolio optimization under proportional transaction costs and fractional Brownian motion.
- **15.15-15.45** Nizar Touzi. Branching diffusion representation of nonlinear PDEs.
- **15.45-16.15** Tomas Cayé. Nonlinear transactions costs, portfolio choice, and time-varying investment opportunities.
- Coffee break
- **16.45-17.00** Melnyk Yaroslav. Portfolio optimization with recursive utility under small transaction costs.
- **17.00-17.15** Moritz Voss. Hedging with transient price impact.
- **17.15-17.30** Miklós Rásonyi. Optimal investment in the APM of Ross.
- **17.30-17.45** Break
- **17.45-18.00** Gareth Haslip. On the efficient evaluation of Fourier transforms applying B-spline approximation.
- **18.00-18.15** Serguei Pergamenshchikov. Stochastic differential equations of second order with a small parameter.
- **18.15-18.30** Zhenjie Ren (Polytechnique) Comparison result for fully nonlinear path-dependent PDEs.
- **18.30-18.45** Christoph Belak. Pricing contingent claims in the presence of jump uncertainty.
- **18.45-19.00** Eugene Burnaev. Analysis of coal prices variability: evidence from Russia.

Wednesday, 20.01

- **14.00-14.45** Huyen Pham. Bellman equation and viscosity solutions for mean-field stochastic control problem.
- **14.45-15.15** Tahir Choulli. Optional representation theorem with applications.
- **15.15-15.45** Takashi Shibata. Investment timing under financing constraints based on collateral.
- **15.45-16.15** Kostas Kardaras. Viability and hedging with infinite number of assets.
- Coffee break
- **16.45-17.00** Laurence Carassus. Non concave optimization: a measure theory approach.
- **17.00-17.15** Emmanuel Lépinette. Arbitrage theory for non convex financial market models.
- **17.15-17.30** Takuji Arai. Local risk-minimization for Barndorff–Nielsen and Shephard models.
- **17.30-17.45** Break
- **17.45-18.00** Christa Cuchiero. Polynomial processes in stochastic portfolio theory.
- **18.00-18.15** Zorana Grbac. No arbitrage conditions in the multiple curve HJM term structure models.
- **18.15-18.30** Alexandre Kreinin. Multivariate Poisson processes and extreme measures.
- **18.30-18.45** Antoine Kornprobst. Financial crisis indicators and trading strategies based on random matrices.
- **18.45-19.00** Choi Youngna. Tracking financial instability contagion: modeling and data calibration.

Thursday, 21.01

- **14.00-14.45** Nicole El Karoui. TBA.
- **14.45-15.15** Ludger Rüschendorf. Risk bounds with partial dependence information.
- **15.15-15.45** Rama Cont. Functional calculus, pathwise integration and pathwise hedging.
- **15.45-16.15** Molchanov Ilya. Group solvency tests, intragroup transfers and intragroup diversification: a set-valued perspective.
- Coffee break
- **16.45-17.00** Keita Ovari. On robust utility indifference valuation with semi-static strategies.
- **17.00-17.15** Lioudmila Vostrikova. On exponential functionals of processes with independent increments.
- **17.15-17.30** David Proemel. Continuity of the Ito map on Nikolskii spaces.
- **17.30-17.45** Break
- **17.45-18.00** Philipp Harms. A Markovian perspective on fractional processes.
- **18.00-18.15** Yuri Kutoyants. On multi-step MLE-processes in approximation of the solution of BSDE.
- **18.15-18.30** Nguen Thai. Optimal investment and consumption with downside risk constraint in jump-diffusion models.
- **18.30-18.45** Xiaolu Tan. A general Doob–Meyer–Mertens decomposition for g -supermartingale systems.
- **18.45-19.00** Leonid Galtchouk. About stochastic integrals with respect to integer-valued measures.

Friday, 22.01

- **14.00-14.45** Josef Teichmann. Tractable American option problems.
- **14.45-15.15** Eugene Feinberg. Solutions to Kolmogorov's equations for jump Markov processes and their applications.
- **15.15-15.45** Lioudmila Grigorieva. Volatility forecasting using global stochastic financial trends extracted from non-synchronous data.
- **15.45-16.15** Said Hamadene. Existence and uniqueness of viscosity solutions for second order integro-differential equations without monotonicity condition: a new result.
- Coffee break
- **16.45-17.00** Anastasia Muromskaya. Discounted dividends in a model with a step barrier function.
- **17.00-17.15** Elena Boguslavskaya. A-transform and some of its applications in probability.
- **17.15-17.30** Blanka Horvath. Mass at zero and small strike implied volatility expansions in the SABR model.
- **17.30-17.45** Break
- **17.45-18.00** Li Xinpeng. Some results on optimal transport with marginal uncertainty and applications.
- **18.00-18.15** Marvin Müller. SPDE models for limit order books.
- **18.15-18.30** Ekaterina Palamarchuk. On asymptotics of linear SDEs and LQG control with non-uniform discounting.
- **18.30-18.45** Yulia Gusak. Optimal control and sensitivity analysis for an insurance model with capital injection and reinsurance.
- **18.45-19.00**

Saturday, 23.01

- 9.00-12.00 Round table.

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