The 3rd Bachelier Colloquium on Mathematical Finance and Stochastic Calculus
PROGRAM

Monday, 07.01

Delbaen F. VHJ and BSDE. 45 min.
Kijima M. The multivariate Wang transform and its application to the pricing of CDO's.
Musiela M. TBA
Molchanov I. Cone-valued risk measures.
Morlais M.-A. Convex BSDEs in finance.
Penner I. Dynamic convex risk measures: time consistency, prudence, and sustainability.
Grigoriev P. Dynamic risk measure and law-invariance.
Macrina A. Aspects and applications of information-based pricing.

Tuesday, 08.01

Stricker Ch. An introduction to the theory of financial markets with transaction costs. 45 min.
Touzi N. Hedging under market illiquidity costs.
De Vallière D. Hedging American options under transaction costs.
Rasonyi M. How to view arbitrage in the presence of friction?
Pennanen T. Pricing and hedging in illiquid markets.
Muhle-Karbe J. Portfolio optimization under transaction costs: a dual
approach.
Rokhlin D. No-arbitrage and hedging under transaction costs: an ap-
plication of martingale selection theorem.
Mulinacci S. On the existence of efficient hedging strategies for American options.

Wednesday, 09.01

Shiryaev A. New results on the quickest detection of spontaneously appearing effects. 45 min.
Kutoyants Yu. On properties of estimators in non traditional situations
for ergodic diffusion processes.
Hamadene S. The multi-state optimal switching.
Medova E. Individual asset liability management.
Peresetsky A. Deposit interest rates and deposit insurance.
Karminsky A. Modelling Moody's bank ratings.
Douady R. Combining factor risks in risk measurement schemes.
Urusov M. On the martingale property of time-homogeneous diffusions.

Thursday, 09.01

Dempster M. Asset pricing and hedging in financial markets with trans-
actions costs: an approach based on the von Neumann-Gale model. 45 min.
Sekine J. Hedging errors of Leland's strategies with time-inhomogeneous rebalancing.
Denis E. Approximate hedging under transaction costs.
Kordzakhia N. On pricing of options under stochastic interest rate.
Coculescu D. Valuation of default-sensitive claims under imperfect information.
Vostrikova L. About stability of option pricing under statistical estimation.
Lyasoff A. On the connection between the support of the capital gains
process, arbitrage and completeness in Ito-process financial markets.
Cadenillas A. Stochastic impulse control with regime switching for the
optimal dividend policy when there are business cycles.

Friday, 11.01

Schweizer M. On general dynamic exponential utility indifference valuation. 45 min.
Bouchard B. A super-hedging approach to quantile hedging.
Choulli T. Utility maximization under random horizons.
Westray N. Utility maximization with constraints on the whole real line.
Schoeneborn T. Optimal dynamic portfolio liquidation in illiquid markets.
Valkeila E. Approximation of geometric fractional Brownian motion.
Novikov A. First passage problems for AR(1) and O-U processes.
Stoyanov J. Stochastic financial models: properties of distributions.