Bachelier Colloquium in Mathematical Finance and Stochastic Calculus, January 13-17 2020

Session 2 (Room near the bar).

Tuesday 14th of January.

Chairman: Laura Tinsi.

13:50-14:20 Modeling the market by weights. **By Houzhi Li.**

14:30-15:00 SABR type stochastic volatility operator in Hilbert space. **By Zeyu Cao.**

15:10-15:40 The CMMV pricing model in practice. **By Moussa Dabo.**

15:50-16:20 Zero-sum stochastic differential games with impulse controls: a stochastic Perron's method approach. **By Davide De Santis.**

Coffee break.

Chairman: Davide De Santis.

16:45-17:15 Conditional interior and conditional closure of random sets. **By Meriam El Mansour.**

17:25-17:55 Price formation and optimal trading in intraday electricity markets. **By Laura Tinsi.**

18:00-18:30 Optimal investment and consumption problem for Lévy markets with transaction costs. **By Sergei Egorov.**

Wednesday 15th of January.

Chairman: Peng Wu.

13:50-14:20 Hierarchical principal–agent problems. **By Emma Hubert.**

14:30-15:00 Pathwise hedging-pricing duality on the Skorokhod space. **By Matti Kiiski.**

15:10-15:40 Linear-quadratic control problems for a class of stochastic Volterra equations of convolution type. **By Enzo Miller.**

15:50-16:20 Multivariate rough volatility and cross impact. **By Mehdi Tomas.**

Coffee break.

Chairman: Emma Hubert.

16:45-17:15 Queue-reactive Hawkes model for the order flow. **By Peng Wu.**

17:25-17:55 Application of power series approximation techniques to the pricing and hedging of European style options. **By Nikolay Gudkov.**

18:00-18:30 Optimal execution strategies with generalized price impacts in a continuous-time setting. **By Makoto Shimoshimizu.**