ПРОГРАММА, 26–30.08. 2019

Понедельник/Monday, 26.08

- **9.00-9.45** Registration.
- **9.45-10.00** Opening.
- **10.00-11.50 Nizar Touzi.** Principal-Agent problem, I.
- **11.50-12.10** Coffee break.
- **12.10-14.00 Ren Zhenjie.** An introduction to 2nd-order backward stochastic differential equation, I.
- **14.00-15.00** Lunch.
- **15.00-16.50 Peter Tankov.** Electricity markets and electricity trading.
- **16.50-17.10** Coffee break.
- **17.10-18.00 Dean Fantazzini.** Presentation the book *Quantitative finance with R and cryptocurrencies.*

Вторник/Tuesday, 27.08

- **9.00-10.50 Nizar Touzi.** Principal-Agent problem, II.
- **10.50-11.10** Coffee break.
- **11.10-13.00 Ren Zhenjie.** An introduction to 2nd-order backward stochastic differential equation, I.
- **13.00-14.00** Lunch.
- **14.00-15.50 Bruno Bouchard. Hedging with price impact, I**
- **15.50-16.10** Coffee break.
- **16.10-17.00 Anna Obizhaeva.** Dimensional analysis, leverage neutrality, and market microstructure invariance.

Среда/Wenezday, 28.08

- **9.00-10.50 Josef Teichmann.** Machine Learning in Finance.
- **10.50-11.10** Coffee break.
- **11.10-13.00 Pierre Cardaliaguet.** Mean field games with a major player, I.
- **13.00-14.00** Lunch.

Четверг/Thursday, 29.08

- **9.00-10.50 Josef Teichmann.** Machine Learning in Finance, II.
- **10.50-11.10** Coffee break.
- **11.10-13.00 Bruno Bouchard.** Hedging with price impact, II.
- **13.00-14.00** Lunch.
- **14.00-15.50 Pierre Cardaliaguet.** Mean field games with a major player, II.
- **15.50-16.10** Coffee break.
- **16.10-17.00 Oleg Kudryavtsev.** Numerical methods for computing risk measures in Lévy models.
- **17.10-18.00 Oleg Kudryavtsev.** Practical part I. Integral transform methods for computing risk measures in Lévy models.

Пятница/Friday, 30.08

- **9.00-10.50 Josef Teichmann.** Machine Learning in Finance, III.
- **10.50-11.10** Coffee break.
- **11.10-13.00 Pierre Cardaliaguet.** Mean field games with a major player, III.

- **13.00-14.00** Lunch.
- **14.00-14.50 Olga S. Rozanova.** Some analytically solvable problems of the mean field game theory and their applications to the study of market behavior.
- **15.00-15.50 Mikhail Zhitlukhin.** Optimal investment in markets with competition.
- **15.50-16.10** Coffee break.
- **16.10-17.00 Dmitry Muravei.** Trading multiple mean reversion.
- **17.10-18.00 Oleg Kudryavtsev.** Practical part II. Monte Carlo methods for computing risk measures in Lévy models.