

# Advances in Stochastic Analysis for Risk Modeling

## Program for Monday, November 13, 2017

<b>09:00 – 09:30</b>	ACCIAIO, Beatrice	McKean–Vlasov control problems and non-anticipative optimal transport
<b>09:40 – 10:10</b>	FREI, Christoph	Stochastic analysis in games with imperfect monitoring: new questions and new results
<b>10:20 – 10:40</b>		Coffee break
<b>10:40 – 11:10</b>	BAYRAKTAR, Erhan	Mini-flash crashes, model risk, and optimal execution
<b>11:20 – 11:30</b>	HOBSON, David	Robust hedging of American puts
<b>11:35 – 11:45</b>	TAN, Xiaolu	Super-replication with proportional transaction cost under model uncertainty
<b>11:50 – 12:00</b>	BION-NADAL, Jocelyne	Characterization of a Wasserstein type distance in terms of a stochastic control problem
<b>12:00 – 14:00</b>		Lunch
<b>14:00 – 16:30</b>		Discussions
<b>16:30 – 17:00</b>	GUASONI, Paolo	Market integration and asset prices
<b>17:10 – 17:40</b>	BEIGLBÖCK, Mathias	A Benamou–Brenier type problem for martingale transport
<b>17:50 – 18:20</b>	KÄLLBLAD, Sigrid	Measure-valued martingales and optimality of Bass-type solutions to the Skorokhod embedding problem

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## Program for Tuesday, November 14, 2017

<b>09:00 – 09:30</b>	DOLINSKY, Yan	Market delay and $G$ -expectations
<b>09:40 – 10:10</b>	BECHERER, Dirk	Good deal hedging and valuation under combined uncertainty about drift and volatility
<b>10:20 – 10:40</b>		Coffee break
<b>10:40 – 11:10</b>	FRITTELLI, Marco	Disentangling price, risk and model risk: V&R measures
<b>11:20 – 11:30</b>	MAGGIS, Marco	Looking forward to a forward-looking approach for the theory of rational choices
<b>11:35 – 11:45</b>	GUO, Gaoyue	Numerical computation of martingale optimal transportation
<b>11:50 – 12:00</b>	TANGPI, Ludovic	Computational aspects of robust optimized certainty equivalent
<b>12:00 – 14:00</b>		Lunch
<b>14:00 – 16:30</b>		Discussions
<b>16:30 – 17:00</b>	CARDALIAGUET, Pierre	Mean field games of control
<b>17:10 – 17:40</b>	BURZONI, Matteo	Viability and arbitrage under Knightian uncertainty
<b>17:50 – 18:20</b>	JACOD, Jean	Modeling asset prices: small scale versus large scale

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## Program for Wednesday, November 15, 2017

<b>09:00 – 09:30</b>	OBLÓJ, Jan	The value of information for pricing and hedging
<b>09:40 – 10:10</b>	BANK, Peter	Proactive and reactive trading: optimal control with Meyer sigma-fields
<b>10:20 – 10:40</b>		Coffee break
<b>10:40 – 10:50</b>	KARDARAS, Kostas	Projections of stochastic discount factors
<b>10:55 – 11:05</b>	CERREIA-VIOGLIO, Simone	Orthogonal decompositions in Hilbert A-modules
<b>11:10 – 11:20</b>	KALLSEN, Jan	Ornstein–Uhlenbeck equivalents of polynomial processes
<b>11.25 – 11:35</b>	MUHLE-KARBE, Johannes	Equilibrium asset pricing with transaction costs
<b>11.40 – 11:50</b>	CLAISSE, Julien	Branching diffusion representation of semi-linear elliptic PDEs and numerical applications
<b>12:05 – 14:00</b>		Lunch
		Afternoon free

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## Program for Thursday, November 16, 2017

<b>09:00 – 09:30</b>	ROSENBAUM, Mathieu	Rough volatility, market impact and no-arbitrage
<b>09:40 – 10:10</b>	LOEPER, Grégoire	Reconstruction by optimal transport: applications in cosmology and finance
<b>10:20 – 10:40</b>		Coffee break
<b>10:40 – 11:10</b>	TEICHMANN, Josef	Machine learning in mathematical finance
<b>11:20 – 11:30</b>	CHONG, Carsten	Volatility estimation for stochastic PDEs
<b>11:35 – 11:45</b>	CHASSAGNEUX, Jean-François	Obliquely reflected BSDEs
<b>11:50 – 12:00</b>	REN, Zhenjie	Mean field games with branching
<b>12:00 – 14:00</b>		Lunch
<b>14:00 – 16:30</b>		Discussions
<b>16:30 – 16:50</b>	FUKASAWA, Masaaki	Perfect hedging under endogenous permanent market impacts
<b>16:55 – 17:15</b>	BILAREV, Todor	Superhedging with transient impact
<b>17:25 – 17:45</b>	LARSSON, Martin	Affine Volterra processes and models for rough volatility
<b>17:50 – 18:10</b>	CUCHIERO, Christa	Rough volatility from an affine point of view
<b>18:20 – 18:40</b>	ZHANG, Yuchong	Mean field game analysis of tournaments

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## Program for Friday, November 17, 2017

<b>09:00 – 09:30</b>	XING, Hao	Optimal contracting with unobservable managerial hedging
<b>09:40 – 10:10</b>	COX, Alexander	Robust hedging of options on a leveraged exchange traded fund
<b>10:20 – 10:40</b>		Coffee break
<b>10:40 – 11:10</b>	TANKOV, Peter	Pricing and hedging in log-normal stochastic volatility models
<b>11:20 – 11:50</b>	GOBET, Emmanuel	McKean FBSDE applied to the management of microgrid
<b>12:00 – 14:00</b>		Lunch
<b>14:00 – 14:30</b>	SÎRBU, Mihai	Sensitivity analysis of the utility maximization problem with respect to model perturbations
<b>14:40 – 15:10</b>	KELLER-RESSEL, Martin	Semi-static and sparse variance-optimal hedging