Frontiers in Stochastic Modelling for Finance, February 02-05, Padua/Venice

	Tuesday 02 Feb		Wednesday 03 Feb
09:00-09:15	Registration	9:00-9:50	D. Filipovic
			Linear-rational Term Structure Models
09:15-09:30	Opening		
09:30-10:20	N. Touzi	9:50-10:50	J. Schoenmakers
	TBA		TBA
10:20-10:50	M. Pontier		C. Cuchiero
	Infinite horizon impulse control problem with jumps using RBSDEs		Affine multiple yield curve models
10:50-11:30	Coffee Break	10:50-11:30	Coffee Break
11:30-13:00	C. Zhou	11:30-13:00	Y. Jiao
	TBA		Alpha-CIR model in sovereign interest rate modelling
	C. Labart		A. Alfonsi
	Simulation of BSDEs with jumps by wiener chaos expansion		Optimal execution in a Hawkes price model
	S. Song		C. Blanchet-Scalliet
	Construction of multi-default-time models		Controlling the occupation time of a geometric martingale
13:00-14:20	Lunch Break	13:00-14:20	Lunch Break
14:20-15:50	C. Sgarra	14:20-15:50	B. Bouchard
	Optimal investment in Markets with Over and Under-Reaction to Information		TBA
	N. Brunel		M. Mnif
	TBA		Path dependent optimal stopping
	C. Mancini		J. Lelong
	Truncated Realized Covariance when prices have infinite variation jumps		Pricing American Option using Martingale bases
15:50-16:30	Coffee Break	15:50-16:30	Coffee Break
16:30-17:30	M. Mougeot	16:30-18:00	C. Ceci
	Forecasting the French electrical consumption using sparse models and aggregation		The Föllmer-Schweizer decomposition under partial information and application to local risk-minimization
	C. Alasseur		A. Roch
	A strutural model for electricity spot and forward for coupled markets		Bubbles in discrete time
			C. Fontana
			A new martingale representation result for initially enlarged filtrations
		20:00	Social Dinner

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	Thursday 04 Feb
9:00-9:50	**M. Zervos** TBA
9:50-10:50	**C. Hillairet** Optimal Contract with Moral Hazard in Public Private Partnerships
	S. Villeneuve Dynamic contracting, Moral hazard
10:50-11:30	**Coffee Break**
11:30-13:00	**L. Campi** N-player games and mean-field games with absorption
	S. Tappe The HJMM equation with real-world forward rate dynamics: Existence and positivity
	D. Skovmand Rational Multi-Curve Models with Counterparty-Risk Valuation Adjustments
13:00-14:20	**Lunch Break**
14:20-15:50	**A. Papapantoleon** Multivariate Shortfall Risk Allocation and Systemic Risk
	S. Pulido Nino The Jacobi stochastic volatility model
	A. Pascucci The Taylor formula of implied volatility
15:50-16:30	**Coffee Break**
16:30-18:00	**J.-F. Chassagneux** TBA
	I. Kharroubi TBA
	T. Lim Pricing of variable annuities in an incomplete market

	Friday 05 Feb
10:00-10:30	**S. Kou** EM Algorithm and Stochastic Control
10:30-11:00	**Coffee Break**
11:00-12:30	**M. Rutkowski** A BSDE approach to fair bilateral pricing under endogenous collateralization
	A. Capponi Optimal Investment under Information Driven Default Contagion
	A. Sulem TBA
12:30-13:30	**Lunch Break**
13:30-15:00	**M. Rosenbaum** Asymptotic Lower Bounds for Optimal Tracking: a Linear Programming Approach
	E. Barucci TBA
	B. Oksendal Insider games with asymmetric information
15:00-16:00	**Drink and Closure**