

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	9:50-10:50	J. Schoenmakers Uniform approximation of the Cox-Ingersoll-Ross process
09:30-10:20	N. Touzi Stochastic control of path-dependent systems, application to the Principal-Agent problem	10:20-10:50	C. Cuchiero Affine multiple yield curve models
10:20-10:50	M. Pontier Infinite horizon impulse control problem with jumps using RBSDEs	10:50-11:30	Coffee Break
10:50-11:30	Coffee Break	11:30-13:00	Y. Jiao Alpha-CIR model in sovereign interest rate modelling
11:30-13:00	C. Zhou Stochastic control for a class of nonlinear kernels and applications		B. Oksendal Insider games with asymmetric information
	C. Labart Simulation of BSDEs with jumps by wiener chaos expansion		C. Blanchet-Scalliet Controlling the occupation time of a geometric martingale
	S. Song Construction of multi-default-time models	13:00-14:20	Lunch Break
13:00-14:20	Lunch Break	14:20-16:20	B. Bouchard Perfect hedging of covered options under market impact
14:20-15:50	M. Jeanblanc Joint Hitting-Time Densities for Finite State Markov Processes		A. Gloter Study of the the pathwise weak error in the Euler approximation of the geometric Brownian motion
	C. Sgarra Optimal investment in Markets with Over and Under-Reaction to Information		J. Lelong Pricing American Option using Martingale bases
	N. Brunel Sloppy differential equations can be estimated with optimal control		A. Pascucci The Taylor formula of implied volatility
15:50-16:30	Coffee Break	16:20-17:00	Coffee Break
16:30-18:00	C. Mancini Truncated Realized Covariance when prices have infinite variation jumps	17:00-18:30	C. Ceci The Föllmer-Schweizer decomposition under partial information and application to local risk-minimization
	M. Mougeot Forecasting the French electrical consumption using sparse models and aggregation		A. Roch Bubbles in discrete time
	C. Alasseur A structural model for electricity spot and forward for coupled markets		C. Fontana A new martingale representation result for initially enlarged filtrations
		20:00	Social Dinner

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	Thursday 04 Feb	Friday 05 Feb
9:00-9:50	M. Zervos Dynamic contracting under moral hazard	
9:50-10:50	C. Hillairet Optimal Contract with Moral Hazard in Public Private Partnerships	
	S. Villeneuve Optimal Exit under Moral Hazard	10:00-10:30
10:50-11:30	Coffee Break	S. Kou EM Algorithm and Stochastic Control
11:30-13:00	H. Pham Bellman equation and viscosity solutions for mean-field stochastic control problem	10:30-11:00
	L. Campi N-player games and mean-field games with absorption	Coffee Break
	M. Mnif Path dependent optimal stopping	11:00-12:30
13:00-14:20	Lunch Break	M. Rutkowski A BSDE approach to fair bilateral pricing under endogenous collateralization
14:20-16:20	S. Pulido Nino The Jacobi stochastic volatility model	A. Capponi Systemic Risk: The Dynamics Under Central Clearing
	S. Tappe The HJMM equation with real-world forward rate dynamics: Existence and positivity	A. Sulem Generalized Dynkin games and game options in imperfect financial markets
	D. Skovmand Rational Multi-Curve Models with Counterparty-Risk Valuation Adjustments	12:30-13:30
	A. Papapantoleon Multivariate Shortfall Risk Allocation and Systemic Risk	Lunch Break
16:20-17:00	Coffee Break	13:30-15:00
17:00-18:30	J.-F. Chassagneux Quantile hedging price of Bermudan options	M. Rosenbaum Asymptotic Lower Bounds for Optimal Tracking: a Linear Programming Approach
	I. Kharroubi Numerical approximation of HJB equations via BSDEs constrained	E. Barucci Flow fund and asset allocation
	T. Lim Pricing of variable annuities in an incomplete market	15:00-16:00
		A. Alfonsi Optimal execution in a Hawkes price model
		Drink and Closure