

Paris - Southeast Asia Conference in Mathematical Finance, February 7-11, Siem Reap

Saturday 7 Feb			Monday 9 Feb		Tuesday 10 Feb		Wednesday 11 Feb	
08:00 - 08:30	Registration							
08:30 - 08:45	Opening							
08:45 - 10:15	<p style="text-align: center;">S. Kou</p> <p>A partitioning algorithm for markov decision processes and its application to limit order books with stochastic market depth</p>		08:30 - 10:00	<p style="text-align: center;">M. Dai</p> <p>Portfolio Selection with Capital Gain Taxes</p>	08:30 - 10:00	<p style="text-align: center;">N. Privault</p> <p>Analytic bond pricing for short rate dynamics evolving on matrix Lie groups</p>	08:30 - 10:00	<p style="text-align: center;">W. Runggaldier</p> <p>Classical and restricted impulse stochastic control For the exchange rate</p>
Chairman: H. Pham	<p style="text-align: center;">M. Rosenbaum</p> <p>Volatility is rough</p>	Chairman: S. Crepey	<p style="text-align: center;">M. Rutkowski</p> <p>Fair and profitable bilateral prices</p>	Chairman: M. Dai	<p style="text-align: center;">R. Elie</p> <p>Risk management and BSDE with mean reflection</p>	Chairman: M. Jeanblanc	<p style="text-align: center;">B. Bouchard</p> <p>Hedging under market impact</p>	
	<p style="text-align: center;">C. Labuschagne</p> <p>Calculating the Piterbarg price of a derivative using historic return distribution methods</p>		<p style="text-align: center;">Y. Zhang</p> <p>Liquidity adjusted futures pricing model</p>		<p style="text-align: center;">J-F. Chassagneux</p> <p>A backward dual representation For the quantile hedging of Bermudan options</p>		<p style="text-align: center;">S. Sheu</p> <p>Some studies of HJB equations for optimal consumption problems</p>	
10:15 - 10:45	Coffee Break		10:00 - 10:45	Coffee Break		10:00 - 10:45	Coffee Break	
10:45 - 11:15	<p style="text-align: center;">J. Keppo</p> <p>Bonus Caps, Deferrals and Banks' Risk-Taking</p>		10:45 - 11:15	<p style="text-align: center;">E. Bayraktar</p> <p>Stochastic Perron's method for Stochastic control problems</p>	10:45 - 11:15	<p style="text-align: center;">R. Douc</p> <p>Asymptotic properties of quasi-maximum likelihood estimators in observation-driven time series models</p>	10:45 - 11:15	<p style="text-align: center;">P. Li</p> <p>Contingent Convertible Bond Pricing Based on Copulas and Bivariate Simulation</p>
Chairman: T. Lim	<p style="text-align: center;">C. Fontana</p> <p>No-arbitrage and non-equivalent beliefs</p>	Chairman: R. Elie	<p style="text-align: center;">D. Possamai</p> <p>Moral hazard in dynamic risk management</p>	Chairman: A. Gloter	<p style="text-align: center;">A. Thierry</p> <p>Adaptive sequential Monte Carlo methods</p>	Chairman: N. Brunel	<p style="text-align: center;">C. Hillairet</p> <p>Successive enlargement of filtrations and application to insider information</p>	
	<p style="text-align: center;">Z. Xu</p> <p>An optimal consumption-investment model with constraint on consumption</p>		<p style="text-align: center;">G. Calegario</p> <p>Utility indifference pricing and hedging for structured contracts in energy markets</p>		<p style="text-align: center;">T. Sim</p> <p>The maximizing set of the asymptotic normalized log-likelihood for partially observed Markov chains</p>		<p style="text-align: center;">N. Kazi-Tani</p> <p>Some problems taken from reinsurance practice</p>	
	<p style="text-align: center;">Z. Grbac</p> <p>Affine Libor models with multiple curves: theory, examples and calibration</p>		<p style="text-align: center;">C. Sgarra</p> <p>American option valuation in a stochastic volatility model with transaction costs</p>		<p style="text-align: center;">T. Kruse</p> <p>Approximating irregular SDEs via iterative Skorokhod embeddings</p>		<p style="text-align: center;">S. Pulido</p> <p>Quadratic BSDEs arising from a price impact model with exponential utility</p>	
12:30 - 14:30	Lunch Break		12:30 - 14:30	Lunch Break		12:30 - 14:30	Lunch and Closing	

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14:30 - 15:30	<p style="text-align: center; color: red;">L. Campi</p> <p>On the extremal martingale measures with pre-specified marginals</p>	14:30 - 15:30	<p style="text-align: center; color: red;">M. Jeanblanc</p> <p>Enlargement of filtration in discrete time</p>	
Chairman: E. Chevalier	<p style="text-align: center; color: red;">T. Z. Nguyen</p> <p>A physics-like model for the dynamics of financial assets prices</p>	<p style="text-align: center; color: red;">Q. Song</p> <p>Convergence of Monte-Carlo computation on various exotic options</p>	<p style="text-align: center; color: red;">S. Song</p> <p>Reduction technique in credit risk modeling</p>	
Chairman: N. Seam	<p style="text-align: center; color: blue;">Coffee Break</p>	<p style="text-align: center; color: red;">C. Han</p> <p>Importance Sampling by High-Dimensional Embedding</p>	<p style="text-align: center; color: red;">A. Aksamit</p> <p>Pseudo-stopping times and hypothesis (H)</p>	
15:30 - 16:15	<p style="text-align: center; color: blue;">Coffee Break</p>	15:30 - 16:15	<p style="text-align: center; color: red;">E. Bandini</p> <p>Optimal control of pure jump markov processes and constrained backward stochastic differential equations</p>	
16:15 - 17:15	<p style="text-align: center; color: red;">S. Li</p> <p>Modeling sovereign default risk</p>	16:15 - 17:15	<p style="text-align: center; color: red;">T. Quoc Tran</p> <p>General Financial Market Model Defined by a Liquidation Value Process</p>	
Chairman: D. Possamai	<p style="text-align: center; color: red;">M. Nguyen</p> <p>Perturbative expansion technique with randomization for counterparty risk computations</p>	<p style="text-align: center; color: red;">A. Cosso</p> <p>Robust feedback switching control</p>	<p style="text-align: center; color: red;">M. Gaigi</p> <p>Liquidity risk and optimal dividend and investment strategies</p>	
Chairman: C. Hillairet	<p style="text-align: center; color: red;">Kien Trung</p> <p>External Finance decision of production firms Toward macroeconomic stability during financial crisis</p>	<p style="text-align: center; color: red;">C. Yang</p> <p>Optimal Tax-Timing with Asymmetric Long-Term/Short-Term Capital Gains Tax</p>	<p style="text-align: center; color: red;">T. Nguyen</p> <p>Approximate option replication with liquidity costs: from Leland's point of view</p>	
16:15 - 17:15	<p style="text-align: center; color: red;">N. H. Chau</p> <p>Market models with optimal arbitrage</p>	<p style="text-align: center; color: red;">M. Ngo</p> <p>Optimal switching for pair trading rule: a viscosity solutions approach</p>		
		<p style="text-align: center;">19:00 - 22:00</p> <p style="text-align: center;">Conference dinner</p>		