1st Eastern Conference on Mathematical Finance

Friday 3/18   Salisbury Labs 104

15:00 - 15:10

Registration & Welcome

15:10 - 15:55

Systemic Risk in Stochastic Financial Networks

Hamed Amini, University of Miami

15:55 - 16:40

Time Consistency of Dynamic Risk and Performance Measures

Igor Cialenco, Illinois Institute of Technology

16:40 - 17:00

Coffee Break

17:00 - 17:45

The Impact of Network Topology and Uncertainty in Systemic Risk

Peng-Chu Chen, Purdue University

Discussant: Gustavo Schwenkler, Boston University

Speculative Floating Oil

Anna Kruglova, Massachusetts Institute of Technology

Discussant: Ronnie Sircar, Princeton University

17:45 - 18:30

Systemic Risk Measures for Network Models

Zach Feinstein, Washington University in St. Louis

19:00 - 21:00

Conference Dinner

Saturday 3/19 Atwater Kent Labs 219

9:00 - 9:45

Robust Hedging under Portfolio Constraints

Arash Fahim, Florida State University

9:45 - 10:30

Sensitivity Analysis on Long-term Cash Flows

Hyungbin Park, Worcester Polytechnic Institute

10:30 - 11:00

Coffee Break

11:00 - 11:45

Stability of Utility Maximization in Nonequivalent Markets

Kim Weston, Carnegie Mellon University

Discussant: Oleksii Mostovyi, University of Connecticut

An Analytical Expansion Scheme for Forward-Backward Stochastic Differential Equations

Leon Zhang, Boston University

Discussant: Rohini Kumar, Wayne State University

11:45 - 12:30

Dynamic Noisy Rational Expectations Equilibrium with Information Production and Beliefs-Based Speculation

Marcel Rindisbacher, Boston University

12:30 - 14:00

Lunch Break

14:00 - 14:45

Understanding the Non-Convergence of Agricultural Futures via Stochastic Storage Costs and Timing Options

Tim Leung, Columbia University

14:45 - 15:30

How Leverage Transforms a Volatility Skew: Asymptotics for Continuous and Jump Dynamics

Roger Lee, University of Chicago

15:30 - 16:00

Coffee Break

16:00 - 16:45

Obstacle Problems Defined by Stable Levy Processes

Camelia Pop, University of Minnesota

16:45 - 17:30

Numerical Methods for Backward SDEs for Control with Partial Information

Andrew Papanicolaou, New York University

17:30 - 18:15

Risk Sensitive Control of the Lifetime Ruin Problem

Erhan Bayraktar, University of Michigan

18:30 - 20:00

Reception

Sunday 3/20   Atwater Kent Labs 219

9:00 - 9:45

Spectral Theory for Markov Semigroups: New Developments and Option Pricing

Pierre Patie, Cornell University

9:45 - 10:30

Long Memory and Roughness in Stochastic Volatility Models

Alexandra Chronopoulou, University of Illinois at Urbana–Champaign

10:30 - 11:00

Coffee Break

11:00 - 11:45

Mean Field Games: Theory and Applications

Rene Carmona, Princeton University

11:45 - 12:30

Applications of Drawdowns to Risk Measures and Quickest Detection

Olympia Hadjiliadis, Hunter College of the City University of New York