10th-13th January 2017

ADVANCES in FINANCIAL MATHEMATICS

15-21 rue de l’École de Médecine - Monastère des Cordeliers - Paris V

PLENARY SPEAKERS

Bruno Bouchard - (University of Paris-Dauphine)
René Carmona - (Princeton University)
Bruno Dupire - (Bloomberg)
Masaaki Fukasawa - (Osaka University)
Jim Gatheral - (Baruch College)
Mike Giles - (University of Oxford)
Emmanuel Gobet - (Ecole Polytechnique)
Zorana Grbac - (University of Paris–Diderot)
Benjamin Jourdain - (Ecole des Ponts ParisTech)
Yuri Kabanov - (University of Franche-Comté)
Marcel Nutz - (Columbia University)
Mete Soner - (ETH Zürich)
Agnès Sulem - (Inria Paris)
Josef Teichmann - (ETH Zürich)

MAIN TOPICS

Market liquidity
Market microstructure
Risk measures
Numerical methods
Model calibration and model risk
Robustness
Credit/Default/Counterparty risk
Regulatory aspects
Non-linear valuation
Hedging
Systemic risk
Game theory...

ORGANIZING COMMITTEE

https://fin-risks2017.sciencesconf.org