10th-13th january 2017

ADVANCES in FINANCIAL MATHEMATICS

15-21 rue de l'Ecole 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)

PRACTITIONER DAY on 12th January 2017s

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

Aurélien Alfonsi	Ecole des Ponts ParisTech
Lorenzo Bergomi	Société Générale
Nicole El Karoui	Université Pierre et Marie Curie
Emmanuel Gobet	Ecole Polytechnique
Pierre Henry-Labordère	Société Générale
Benjamin Jourdain	Ecole des Ponts ParisTech
Bernard Lapeyre	Ecole des Ponts ParisTech
Gilles Pagès	Université Pierre et Marie Curie
Mathieu Rosenbaum	Ecole Polytechnique
Nizar Touzi	Ecole Polytechnique

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