

UNIVERSITY OF MANCHESTER

International Conference

Mathematical Economics and Finance

Location: Manchester Conference Centre, Sackville Street, Manchester M1 3BB

Venue: The Leader Suite

When: 6 July – 8 July 2017

Day 1, Thursday 6 July

09:30	Registration & Coffee
10:00 - 10:40	N. H. Bingham (Imperial College London) Modelling and Prediction of Financial Time Series
10:40 - 11:20	Mikhail Zhitlukhin (Steklov Mathematical Institute, Moscow) Changepoint detection: State of the art
11:20 - 11:50	Coffee Break
11:50 - 12:30	Christoph Czichowsky (London School of Economics) Portfolio Optimisation, Transaction Costs, Shadow Prices and Fractional Brownian Motion
12:30 - 13:10	Georgios Aivaliotis (University of Leeds) An HJB Approach to General Continuous-Time Mean-Variance Stochastic Control Problems with applications to portfolio management
13:10 - 14:40	Lunch
14:40 - 15:20	Filippo Santambrogio (Université Paris-Sud) A glance on optimal transport and (some of) its (many) applications
15:20 - 16:00	Seb Armstrong (University of Warwick) On representing and hedging claims for coherent risk measures
16:00 - 16:30	Coffee Break
16:30 - 17:10	Tiziano De Angelis (University of Leeds) A class of Nash equilibria for nonzero-sum Dynkin games
17:10 - 17:50	Sara Biagini (LUISS Guido Carli) An Orlicz space approach to utility maximization: overview and some recent developments

Day 2, Friday 7 July

10:00 - 10:40	Mark H. A. Davis (Imperial College London) Model-free finance
10:40 - 11:20	Alet Roux (University of York) Option pricing and hedging in the presence of proportional transaction costs
11:20 - 11:50	Coffee Break
11:50 - 12:30	Andrea Meireles Rodrigues (Dublin City University) Reference Dependence and Market Participation
12:30 - 13:10	Alex Garivaltis (University of Minnesota) Sequential Minimax Superhedging with Applications to Universal Portfolios
13:10 - 14:40	Lunch
14:40 - 15:20	Tomasz Zastawniak (University of York) Martingale Measure in Credit Risk
15:20 - 16:00	Denis Belomestny (Duisburg-Essen University) Recent advances in optimal stopping under uncertainty
16:00 - 16:30	Coffee Break
16:30 - 17:10	Daniele Giachini (Sant'Anna School of Advanced Studies, Pisa) Long-run Heterogeneity in an Exchange Economy with Fixed-Mix Traders
17:10 - 17:50	Sergei Belkov (University of Manchester) An Evolutionary Finance Model with Short Selling and Endogenous Asset Supply

Day 3, Saturday 8 July

10:00 - 10:40	Sven Rady (University of Bonn) Bandit games
10:40 - 11:20	Alex Possajennikov (University of Nottingham) Contests and Blotto games
11:20 - 11:50	Coffee Break
11:50 - 12:30	Jonathan Shapiro (University of Manchester) Machine learning applied to games
12:30 - 13:10	Omer Edhan (University of Manchester) Evolution, sex and machine learning
13:10 - 14:40	Lunch
14:40 - 15:20	Igor Evstigneev (University of Manchester) Stock markets: behavioural equilibrium and evolutionary dynamics
15:20 - 16:00	Rabah Amir (University of Iowa) Unbeatable strategies
16:00 - 16:30	Coffee Break
16:30 - 17:10	Thorsten Hens (University of Zurich) Behavioural Finance
17:10 - 17:50	Werner Hildenbrand (University of Bonn) Piketty's chain of argument in „Le Capital au XXIe siècle“
18:00	End