

**THE UNIVERSITY OF MANCHESTER**

**2nd Conference**

# **Mathematical Economics and Finance**

Location: [Manchester Conference Centre](#), Sackville Street, Manchester M1 3BB

Venue: The Leader Suite

When: 17 – 18 December 2017

Day 1, Sunday 17 December

09:00	Registration & Coffee
9:30 - 10:05	<p><a href="#">Teemu Pennanen</a> King's College London <b><i>Convex duality in optimal investment and contingent claim valuation in illiquid markets</i></b></p>
10:05 - 10:40	<p><a href="#">Alejandro Jofré</a> University of Chile <b><i>On stability and evolution of economic equilibrium</i></b></p>
10:40 - 11:15	<p><a href="#">Martin Schweizer</a> ETH Zurich <b><i>Arbitrage revisited, or: Why NFLVR is not enough</i></b></p>
11:15 - 11:45	Coffee Break
11:45 - 12:20	<p><a href="#">Ulrich Horst</a> Humboldt University of Berlin <b><i>A mean field game of optimal portfolio liquidation</i></b></p>
12:20 - 12:55	<p><a href="#">Vladimir Vyugin</a> Institute for Information Transmission Problems, Academy of Sciences of Russia, Moscow <b><i>Probability free methods for universal portfolio selection</i></b></p>
12:55 - 13:30	<p><a href="#">László Györfi</a> Budapest University of Technology and Economics <b><i>Empirical growth optimal portfolio selections</i></b></p>
13:30 - 14:30	Lunch

14:30 - 15:05	<p style="text-align: center;"><a href="#"><u>Mogens Steffensen</u></a> University of Copenhagen <b><i>Consumption-Investment-Insurance Problems</i></b></p>
15:05 - 15:40	<p style="text-align: center;"><a href="#"><u>Miklos Rasonyi</u></a> Alfréd Rényi Institute of Mathematics, Hungarian Academy of Sciences, Budapest <b><i>Robust utility maximization</i></b></p>
15:40 - 16:10	Coffee Break
16:10 - 16:45	<p style="text-align: center;"><a href="#"><u>Giulio Bottazzi</u></a> Insitute of Economics, Scuola Superiore Sant'Anna, Pisa <b><i>Momentum and reversal under persistent heterogeneity</i></b></p>
16: 45 - 17:20	<p style="text-align: center;"><a href="#"><u>Huang Weihong</u></a> Nanyang Technological University, Singapore <b><i>Heterogeneous agent modeling of financial market -- 30 years of bulls, bears and market sheep</i></b></p>

**Dinner at 8 pm.**

Day 2, Monday 17 December

9:30 - 10:05	<p><a href="#"><u>Nicholas Yannelis</u></a> University of Iowa <b><i>Equilibrium theory under ambiguity</i></b></p>
10:05 - 10:40	<p><a href="#"><u>Sjur Didrik Flâm</u></a> University of Bergen <b><i>Emergence of equilibrium prices</i></b></p>
10:40 - 11:15	<p><a href="#"><u>Klaus Ritzberger</u></a> Royal Holloway, University of London <b><i>Intermediation with price competition</i></b></p>
11:15 - 11:45	<p>Coffee Break</p>
11:45 - 12:20	<p><a href="#"><u>Omer Edhan</u></a> University of Manchester <b><i>Devising equilibrium for indivisibles</i></b></p>
12:20 - 12:55	<p><a href="#"><u>Peter Wagner</u></a> University of Bonn <b><i>Dynamic incentives with costly inspections</i></b></p>
12:55 - 13:30	<p><a href="#"><u>Esmail Babaei</u></a> University of Manchester <b><i>Capital growth in financial markets with frictions: Von Neumann-Gale model</i></b></p>
13:30 - 14:30	<p>Lunch</p>
14:30 - 15:05	<p><a href="#"><u>Rabah Amir</u></a> University of Iowa <b><i>Win the game! An analysis of unbeatable strategies</i></b></p>

15:05 - 15:40	<p><a href="#"><u>Igor Evstigneev</u></a> University of Manchester <b><i>Evolutionary Behavioural Finance</i></b></p>
15:40 - 16:10	<p>Coffee Break</p>
16:10 - 16:45	<p><a href="#"><u>Le Xu</u></a> National University of Singapore <b><i>Nash equilibrium strategies and survival portfolio rules in evolutionary models of asset markets</i></b></p>
16: 45 - 17:20	<p><a href="#"><u>Sergei Belkov</u></a> University of Manchester <b><i>“Survival and extinction” of investment strategies with short selling</i></b></p>