AGENDA OF THE CONFERENCE:

Stochastic Control and Quantitative Finance

The Hebrew University, Mount Scopus Jerusalem

**Day 1**: Sep 12, 2022

| 9:00 | Schachermayer Walter | The structure of Martingale Benamou-Brenier in $R^d$ |
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| 9:40 | Fouque Jean-Pierre | Reinforcement Learning Algorithm for Mixed Mean Field Control Games |
| 10:20 |  | **Coffee Break** |
| 10:40 | Gershon David | A General Theory of Option Pricing |
| 11:15 | Bayraktar Erhan | Prediction problems and second order equations |
| 11:50 | Atar Rami | Boundary-free free boundary problems and particle systems with selection |
| 12:25 |  | **Lunch** |
| 14:00 | Cox Alexander | Utility Maximization with Model-Independent Trading Constraints |
| 14:35 | Horvath Blanka | Higher rank signatures and their applications to optimal stopping problems in finance |
| 15:10 |  | Coffee Break |
| 15:30 | Kifer Yuri | Error estimates for discrete approximations of game options with multivariate geometric diffusion asset prices |
| 16:05 | Solan Eilon | Stopping Games and Random Stopping Times |
| 18:30 |  | **Reception & Dinner at the Maiersdorf House** |

**Day 2**: Sep 13, 2022

| 9:00 | Acciaio Beatrice | Quantizing arbitrage |
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| 9:40 | Guasoni Paolo | Incomplete-Market Equilibrium with Unhedgeable Fundamentals and Heterogeneous Agents |
| 10:20 |  | **Coffee Break** |
| 10:40 | Obloj Jan | Wasserstein distributionally robust optimization with ML applications |
| 11:15 | Cuchiero Christa | Signature methods in stochastic portfolio theory |
| 11:50 | Possamai Dylan | Moral hazard for time-inconsistent agents and BSVIEs |
| 12:25 |  | **Lunch** |
| 14:00 |  | Practitioner Hybrid Session: Alexander Lipton, charles-Albert Lehalle, Adil Reghai |
| 16:05 |  | Social Program: Tour & Dinner |

**Day 3:** Sep 14, 2022

| 9:00 | Soner Mete | Optimal Stopping in High-dimensions |
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| 9:40 | Teichmann Josef | Optimal estimation of generic dynamics by path-dependent neural jump ODEs |
| 10:20 |  | **Coffee Break** |
| 10:40 | Fukasawa Masaaki | Limit distributions for the discretization error of stochastic Volterra equations with a fractional kernel |
| 11:15 | Beiglbock Mathias | The space of stochastic processes in continuous time |
| 11:50 | Cohen Asaf | Markovian Equilibria In Ergodic Many-Player Games and Mean-Field Games |
| 12:25 |  | **Lunch** |
| 14:00 | Nadtochiy Sergey | Consistency of MLE for partially observed diffusions, with application in market microstructure modeling |
| 14:35 | Neuman Eyal | Optimality in General Propagator Models with Alpha Signals |
| 15:10 |  | **Coffee Break** |
| 15:30 | Loeper Gregoire | Optimal transport for model calibration |
| 16:05 | Jacquier Antoine | Quantum algorithms in Finance |