18th Summer School in Risk Finance and Stochastics
6/9 - 8/9/2021

Program

MONDAY, 6th September

17.30       Opening
18.00 - 20.00 Massimo Marinacci (Universita Bocconi, Milano) Models and Decisions
20.00 - 21.00 Athanasios Yannacopoulos (AUEB) Decision theory and optimal transport (tentative)

TUESDAY, 7th September

15.00 - 18.00 Grzegorz Pawlina (Lancaster) Continuous-time corporate finance and expected equity returns
18.00 - 20.00 Joseph Teichmann (ETH) Universal approximation on path spaces and Machine Learning in Finance
20.00 - 20.30 Ferdinandos Kottas (Maynooth University) Performance and factor structure in Green, Grey and Red Securities

WEDNESDAY, 8th September

15.00 - 16.30 Ioannis Baltas (Univ. of the Aegean) Robust control and applications in Finance and Insurance
16.30 - 17.00 Kostantinos Kaloudis (Napoli) TBA
17.00 - 17.30 Christos Merkatas (Aalto University) Bayesian nonparametric estimation of random dynamical systems
17.30 - 19.00 Gerhard-Wilhelm Weber (Poznan University of Technology) Maximum principle for stochastic optimal control of a Markov regime switching jump diffusion model with delay and an extension to games
19.00 - 20.00 Benoit Chevalier-Roignant (Emlyon) A Model for Wind Farm Management with Option Interactions