



17th Summer School in Risk Finance and Stochastics

web, 30 June-3 July 2020

Program

Tuesday 30th June

- 15.00-16.00** A. Pantelous (Monash University) *Disappointment Aversion and Long-Term Dynamic Asset Allocation*
- 16.00-17.00** G. W. Weber (Poznan University of Technology) *Maximum Principle for Stochastic Optimal Control of a Markov Regime-Switching Jump-Diffusion Model with Delay - and an Application to Finance*
- 17.00-18.00** N. Azevedo (University of Porto) *Structural Systemic Risk: Evolution and Main Drivers*

Wednesday 1st July

- 17.00-18.00** B. Chevalier-Roignant (Cranfield University) *Incumbent inertia: When and how to respond to an innovative startup?*
- 18.00-20.00** F. Santambroggio (Claude Bernard - Lyon University) *An introduction to Mean Field Games*

Thursday 2nd July

- 17.00-18.00** K. Kyrtsov (University of Macedonia) *Exploitation of financial information as trading characteristic: a causality-based analysis*
- 18.00-20.00** I. Karatzas (Columbia University) *Portfolio theory and Arbitrage*

Friday 3rd July

- 17.00-17.30** D. Pinheiro (Brooklyn College, City University of NY) *On a two-player zero-sum stochastic differential game with a random planning horizon*
- 17.30-18.00** S. Pinheiro (Queensborough Community College, City University of NY) *Life insurance purchase under a stochastic fluctuating economy*
- 18.00-20.00** F. Gozzi (Luiss University, Rome) *From "simple" stochastic control problems to "more realistic" ones: an example from lifecycle portfolio theory*
- 20.00-20.30** P. Z. Lappas (Stochastic Modelling and Applications Laboratory, AUEB) *Evolutionary algorithms and machine learning in financial risk management*

co-organized by:

- **AUEB** (Depts of Statistics, Accounting & Finance, Business Administration)
- **University of the Aegean** (Dept. of Statistics & Actuarial-Financial Mathematics, Financial & Management Engineering)

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