

Financial Mathematics Tutorials

Tuesday March 10, 2015

- 8:00–8:55 *Check-In/Light Breakfast (Hosted by IPAM)*
- 8:55–9:00 *Welcome and Opening Remarks*
- 9:00–9:45 **René Carmona** (Princeton University)
High Frequency Markets and Optimal Execution I
- 10:00–10:45 **Jean-Pierre Fouque** (University of California, Santa Barbara (UC Santa Barbara))
Systemic Risk: Diffusion Models and Stochastic Games I
- 11:00–11:30 *Break*
- 11:30–12:15 **Thaleia Zariphopoulou** (University of Texas at Austin)
Stochastic modeling and optimal portfolio construction I
- 12:30–2:00 *Lunch (on your own)*
- 2:00–2:45 **Thaleia Zariphopoulou** (University of Texas at Austin)
Stochastic modeling and optimal portfolio construction II
- 3:00–3:45 *Core Orientation with IPAM Staff*

Wednesday March 11, 2015

- 8:00–9:00 *Check-in/Breakfast (hosted by IPAM)*
- 9:00–9:45 **Ronnie Sircar** (Princeton University)
Energy and Commodity Markets I
- 10:00–10:45 **Jean-Pierre Fouque** (University of California, Santa Barbara (UC Santa Barbara))
Systemic Risk: Diffusion Models and Stochastic Games II
- 11:00–11:30 *Break*
- 11:30–12:15 **Thaleia Zariphopoulou** (University of Texas at Austin)
Stochastic modeling and optimal portfolio construction III
- 12:30–2:00 *Lunch (on your own)*
- 2:00–2:45 **René Carmona** (Princeton University)
High Frequency Markets and Optimal Execution II



Thursday March 12, 2015

- 8:00–9:00 *Check-in/Breakfast (hosted by IPAM)*
- 9:00–9:45 **Ronnie Sircar** (Princeton University)
Energy and Commodity Markets II
- 10:00–10:45 **Rama Cont** (Imperial College)
Systemic Risk: Channels of Contagion in Financial Systems I
- 11:00–11:30 *Break*
- 11:30–12:15 **Rama Cont** (Imperial College)
Systemic Risk: Channels of Contagion in Financial Systems II
- 12:30–2:00 *Lunch (on your own)*
- 2:00–2:45 **René Carmona** (Princeton University)
High Frequency Markets and Optimal Execution III
- 3:00–3:45 **Rama Cont** (Imperial College)
Systemic Risk: Channels of Contagion in Financial Systems III

Friday March 13, 2015

- 8:00–9:00 *Check-in/Breakfast (hosted by IPAM)*
- 9:00–9:45 **Ronnie Sircar** (Princeton University)
Energy and Commodity Markets III
- 10:00–10:45 **George Papanicolaou** (Stanford University)
More Ways to Look at Trading on a Limit Order Book

