

National Meeting of Women in Financial Mathematics

Thursday April 27, 2017

- 8:00–9:30 *Check-In/Light Breakfast (Hosted by IPAM)*
- 9:30–9:35 *Welcome and Setting the Stage*
- 9:35–10:00 **Tanya Beder** (SBCC Group)
The Here-to-Stay Roles of Big Data and Machine Learning
- 10:05–10:55 **Karyn Williams** (Two Sigma Investments)
Panel Discussion on Predictions for FinTech & Asset Management with Darcy Pauken and Anjun Zhou
- 11:05–11:55 **Monique Miller** (Wilshire Funds Management)
Panel Discussion on Predictions for Portfolios and the Role of Robo Advisors with Cleo Chang, Tina Singh, and Jia Ye
- 12:05–1:30 *Luncheon (Hosted by IPAM); Peer-to-Peer Discussion and Networking*
- 2:00–2:50 **Rosemary Macedo** (QS Investors)
Panel Discussion on The Outlook for Quantitative Investing with Cristina Polizu, Gita Rao, and Elizabeth Smith
- 3:00–3:50 **Tanya Beder** (SBCC Group)
Panel Discussion on New Directions in Financial Mathematics –Risk/Algorithmic Trading/ETFs and Beyond with Natalia Bandera, Lisa Borland, and Dinah Chowayou
- 3:55–4:20 *Networking Break*
- 4:25–4:45 *Final Q & A*
- 4:45–5:00 *Concluding Remarks*
- 5:00–6:30 *Reception (Location: IPAM Lobby)*

Friday April 28, 2017

- 8:00–9:30 *Breakfast (Hosted by IPAM) and Networking*
- 9:30–10:30 **Xin Guo** (University of California, Berkeley (UC Berkeley))
General Research Directions in Financial Mathematics
- 10:30–11:00 *Break*

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- 11:00–11:25 **Andreea Minca** (Cornell University)
Systemic Risk and Central Clearing Counterparty Design
- 11:30–11:55 **Alexandra Chronopoulou** (University of Illinois at Urbana-Champaign)
Recent Advances in Fractional Stochastic Volatility Models
- 12:00–12:50 **Linda Kreitzman** (University of California, Berkeley (UC Berkeley))
The Impact of Fintech and Data Science on Financial Institutions: The Need for New Skill sets.
- 12:00–1:00 *Lunch (Hosted by IPAM)*
- 1:00–2:00 *Poster Session*
- 2:00–2:25 **Kim Weston** (University of Texas at Austin)
Equilibrium with Transaction Costs
- 2:30–2:55 **Rohini Kumar** (Wayne State University)
Portfolio optimization in a short time horizon
- 2:55–3:10 *Break*
- 3:10–3:35 **Deniz Sezer** (University of Calgary)
Illiquidity, Credit risk and Merton's model
- 3:40–4:05 **Yuchong Zhang** (Columbia University)
Optimal Reward and Mean Field Game of Racing
- 4:05–4:30 *Q & A with Conclusion*

