# 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)<br>*Systemic Risk and Central Clearing Counterparty Design* |
| 11:30–11:55 | **Alexandra Chronopoulou** (University of Illinois at Urbana-Champaign)<br>*Recent Advances in Factional Stochastic Volatility Models* |
| 12:00–12:50 | **Linda Kreitzman** (University of California, Berkeley (UC Berkeley))<br>*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)<br>*Equilibrium with Transaction Costs* |
| 2:30–2:55 | **Rohini Kumar** (Wayne State University)<br>*Portfolio optimization in a short time horizon* |
| 2:55–3:10 | *Break* |
| 3:10–3:35 | **Deniz Sezer** (University of Calgary)<br>*Illiquidity, Credit risk and Merton's model* |
| 3:40–4:05 | **Yuchong Zhang** (Columbia University)<br>*Optimal Reward and Mean Field Game of Racing* |
| 4:05–4:30 | *Q & A with Conclusion* |