17th e-Summer School

in Risk Finance and Stochastics

Risk Finance and Stochastics
RFS-2020

Web, 30 June – 3 July 2020

The **17th e-Summer School in Risk Finance and Stochastics**, **30 June-3 July 2020** is organized by AUEB (Departments of Accounting & Finance, Business Administration, Statistics) in collaboration with the University of the Aegean (Departments of Statistics & Actuarial-Financial Mathematics, Financial & Management Engineering).

Due to the current situation concerning the COVID 19 pandemic, the standard operation of the Summer School would be difficult, if not impossible. However, trying to stay loyal to our usual annual meeting, we decided to transform the school into e-mode, thus enabling distant participation. Surely, we will lose the joy of meeting, interacting and exchanging views, however, we hope that next year we will be able to get back to our usual modus operandi.

As always, we will have the pleasure and honour of having with us distinguished academics in the field.

The central topic of the school will be about a **revision of the theory of arbitrage by Professor Ioannis Karatzas (Columbia)**.

Further topics that will be presented and discussed include **stochastic finance, portfolio theory, risk management and decision making.**

Among the speakers will be:

Fausto Gozzi *(Professor, LUISS University, Rome, Italy)*,
Filippo Santambrogio *(Professor, Claude Bernard - Lyon University, France)*,
Gerhard-Wilhelm Weber *(Professor, Poznan University of Technology, Poland)*,
Katherine Kyrtsou *(Professor, University of Macedonia)*,
Athanasios Pantelous *(Associate Professor, Monash University, Australia)*,

Diogo Pinheiro *(Associate Professor, Brooklyn College, City University of NY, USA)*,
Susana Pinheiro *(Assistant Professor, Queensborough Community College, City University of NY, USA)*,
Benoit Chevalier-Roignant *(Lecturer, Cranfield University, UK)*,
Nuno Filipe Azevedo *(Professor, Research Department, Banco do Portugal)*
Ioannis Karatzas *(Columbia University, USA)*

The school is addressed to postgraduate students, PhD students, postdocs, researchers and practitioners whoa are interested to stay informed about the latest developments in the field of stochastic finance.

There is no fee for attending the school, but **interested participants should send an e-mail** of intention to participate to masterst@aueb.gr , stating their name, capacity, affiliation and including a short cv (no more than 10 lines).

The Organizing Committee

I.Baltas (Assistant Professor., University of the Aegean)
G. Kouretas (Professor, AUEB)
A. Tsekrekos (Associate Professor, AUEB)
G. Papayiannis (Lecturer, Hellenic Naval Academy)
S. Xanthopoulos (Associate Professor, University of the Aegean)
A.N. Yannacopoulos (Professor, AUEB)