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. Santambrogio (Claude Bernard - Lyon University) *An introduction to Mean Field Games*

Thursday 2nd July

17.00-18.00  K. Kyrtsou (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) *TBA*

17.30-18.00  S. Pinheiro (Queensborough Community College, City University of NY) *TBA*

18.00-20.00  F. Gozzi (Luiss University, Rome) *From “simple” stochastic control problems to “more realistic” ones: an example from lifecycle portfolio theory*

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

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