At-a-Glance Schedule

SIAM Conference on Financial Mathematics & Engineering

Includes updated room assignments as of May 2019

siam

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Tuesday, June 4

7:30 AM - 5:30 PM
Registration
Myhal Atrium

8:30 AM - 10:30 AM
Concurrent Sessions
MT1 Machine Learning in Finance
Myhal Auditorium (Room 150)
MT2 Monte Carlo Methods for Tail Risks
Room 360
CP1 Stochastic Simulation and Estimation
Room 315
CP2 Financial Econometerics
*Room ~~330~~ **430***
CP3 Portfolio Selection and Credit Contagion
*Room ~~380~~ **440***

10:30 AM - 11:00 AM
Coffee Break
Myhal Atrium

11:00 AM - 11:10 AM
Welcome Remarks
Myhal Auditorium (Room 150)

11:10 AM - 11:55 AM
IP1 Market Microstructure Invariance: A Dynamic Equilibrium Model
Albert S. Kyle, University of Maryland, U.S.
Myhal Auditorium (Room 150)

11:55 AM - 1:25 PM
Lunch Break
Attendees on their own

1:25 PM - 2:55 PM
Concurrent Sessions
Industrial MS1: Derivatives Valuation and Risk Management
Myhal Auditorium (Room 150)
Industrial MS2: Advances in Machine Learning and Systemic Risk
*Room ~~360~~ **330***

2:55 PM - 3:25 PM
Coffee Break
Myhal Atrium

3:25 PM - 4:25 PM
PD1 Panel on Systemic Risk and Financial Stability
Myhal Auditorium (Room 150)

4:25 PM - 4:40 PM
Intermission

4:40 PM - 5:40 PM
PD2 Panel on Fin Tech and AI
Myhal Auditorium (Room 150)

Tuesday, June 4

5:40 PM - 6:25 PM
IP2 Latency in Electronic Markets
Alvaro Cartea, University of Oxford, United Kingdom
Myhal Auditorium (Room 150)

6:25 PM - 6:40 PM
Intermission

6:40 PM - 8:40 PM
PP1 Networking/Welcome Reception and Poster Session
Fields Atrium

Wednesday, June 5

8:00 AM - 6:45 PM
Registration
Myhal Atrium

8:30 AM - 10:30 AM
Concurrent Sessions
MS1 Machine Learning - Part I of III
Myhal Auditorium (Room 150)
MS2 Robust Finance and Optimal Transport - Part I of II
Room 360
MS3 Mean Field Models in Mathematical Finance - Part I of III
Room 315
MS4 Systemic Risk: Stochastic Games, Policies, and Economic Incentives - Part I of II
*Room ~~330~~ **440***
MS5 Quantitative Methods in Insurance Market Modelling - Part I of II
*Room ~~380~~ **490***
MS6 New Developments on Optimization under Time-Inconsistency
Room 320
CP4 Credit Risk
*Room ~~350~~ **2159 (Bahen Centre)***
CP5 Portfolio Selection
*Room ~~370~~ **2179 (Bahen Centre)***

10:30 AM - 11:00 AM
Coffee Break
Myhal Atrium

11:00 AM - 11:15 AM
SIAG/FME Early Career Prize Ceremony
Myhal Auditorium (Room 150)

11:15 AM - 12:00 PM
IP3 Reservoir Computing, Rough Paths and Learning of Stochastic Dynamics in Finance
Josef Teichmann, ETH Zürich, Switzerland
Myhal Auditorium (Room 150)

Wednesday, June 5

12:00 PM - 1:30 PM
Lunch Break
Attendees on their own

1:30 PM - 3:30 PM
Concurrent Sessions
MS7 Machine Learning - Part II of III
Myhal Auditorium (Room 150)
MS8 Robust Finance and Optimal Transport - Part II of II
*Room ~~360~~ **380***
MS9 Mean Field Models in Mathematical Finance - Part II of III
Room 315
MS10 Systemic Risk: Stochastic Games, Policies, and Economic Incentives - Part II of II
Room 330
MS11 Quantitative Methods in Insurance Market Modelling - Part II of II
*Room ~~380~~ **490***
MS12 Dynamic Equilibrium Models
Room 320
CP6 Cyber Risk, News, and Rough Paths
*Room ~~350~~ **440***
CP7 Optimal Control with Applications to Investing and Taxation
*Room ~~370~~ **2159 (Bahen Centre)***

3:30 PM - 4:00 PM
Coffee Break
Myhal Atrium

4:00 PM - 6:00 PM
Concurrent Sessions
MS13 Machine Learning - Part III of III
Myhal Auditorium (Room 150)
MS14 Robust Methods in Finance
*Room ~~360~~ **380***
MS15 Mean Field Models in Mathematical Finance - Part III of III
Room 315
MS16 New Directions in Credit Modeling - Part I of II
Room 330
MS17 Portfolio Choice
*Room ~~380~~ **490***
MS18 New Developments in Markov Chain Approximation for Financial Mathematics
Room 320
CP8 Stochastic Volatility
*Room ~~350~~ **440***
CP9 Limit Order Books and Model Risk
*Room ~~370~~ **2159 (Bahen Centre)***

6:00 PM - 6:15 PM
Intermission

Wednesday, June 5

6:15 PM - 7:00 PM
IP4 Managing the Libor Transition: A Quant Perspective
Fabio Mercurio, Bloomberg LP, U.S.
Myhal Auditorium (Room 150)

Thursday, June 6

8:00 AM - 6:30 PM
Registration
Myhal Atrium

8:30 AM - 10:30 AM
Concurrent Sessions
MS19 Machine Learning and Reinforcement Learning in Finance
Myhal Auditorium (Room 150)
MS20 Quantitative Risk Management
Room 360
MS21 Network and Mean-Field Models in Systemic Risk - Part I of II
Room 315
MS22 New Directions in Credit Modeling - Part II of II
Room ~~330~~ ***1180 (Bahen Centre)***
MS23 Modern Portfolio Optimization Problems - Part I of II
Room ~~380~~ ***430***
CP10 Computational Finance
Room 320
CP11 Rough Volatility
Room ~~350~~ ***440***
CP12 Systemic Risk
Room ~~370~~ ***490***

10:30 AM - 11:00 AM
Coffee Break
Myhal Atrium

11:00 AM - 11:45 AM
IP5 On Fairness of Systemic Risk Measures
Jean-Pierre Fouque, University of California, Santa Barbara, U.S.
Myhal Auditorium (Room 150)

11:45 AM - 1:15 PM
Lunch Break
Attendees on their own

1:15 PM - 3:15 PM
Concurrent Sessions
MS24 Algorithmic Trading
Myhal Auditorium (Room 150)

Thursday, June 6

MS25 Curse of Dimensionality in Quantitative Finance - Part I of II
Room 360
MS26 Network and Mean-field Models in Systemic Risk - Part II of II
Room 315
MS27 Post-Crisis Financial Mathematics: Counterparty Risk, Funding and Central Counterparties
Room ~~330~~ ***1180 (Bahen Centre)***
MS28 Modern Portfolio Optimization Problems - Part II of II
Room ~~380~~ ***430***
CP13 Portfolio Optimization
Room 320
CP14 Mean-Field Games
Room ~~350~~ ***440***
CP15 Machine Learning in Finance I
Room ~~370~~ ***490***

3:15 PM - 3:45 PM
Coffee Break
Myhal Atrium

3:45 PM - 5:45 PM
Concurrent Sessions
MS29 Recent Advances in Fractional Volatility Models
Myhal Auditorium (Room 150)
MS30 Curse of Dimensionality in Quantitative Finance - Part II of II
Room 360
MS31 Systemic Risk: Sourcing, Measuring, and Allocation
Room 315
MS32 New Challenges and Mathematical Models in Energy and Commodity Markets - Part I of III
Room ~~330~~ ***1180 (Bahen Centre)***
MS33 Portfolio Selection Driven by Behavioral Finance Studies
Room ~~380~~ ***430***
CP16 Optimal Stopping and Price Design
Room 320
CP17 Optimal Control and Utility Maximization
Room ~~350~~ ***440***
CP18 Machine Learning in Finance II
Room ~~370~~ ***490***

5:45 PM - 6:00 PM
Intermission

6:00 PM - 6:45 PM
IP6 New Trends in Optimal Execution
Charles-Albert Lehalle, Capital Fund Management, France
Myhal Auditorium (Room 150)

6:45 PM - 7:00 PM
Intermission

Thursday, June 6

7:00 PM - 8:00 PM
SIAG/FME Business Meeting
Myhal Auditorium (Room 150)
Complimentary refreshments will be served.

Friday, June 7

8:00 AM - 1:30 PM
Registration
Myhal Atrium

8:30 AM - 10:30 AM
Concurrent Sessions
MS34 Numerical Methods and Machine Learning for Finance - Part I of III
Myhal Auditorium (Room 150)
MS35 High-frequency Driven Methods: Econometrics, Liquidity, Algorithmic Trading - Part I of III
Room 360
MS36 Central Counterparties (CCPs) - Part I of III
Room 315
MS37 New Challenges and Mathematical Models in Energy and Commodity Markets - Part II of III
Room 330
MS38 Topics in Portfolio Optimization
Room ~~380~~ ***430***
CP19 Stochastic Control and Optimization Problems in Financial Mathematics
Room 320
CP20 Stochastic and Dynamic Equilibrium
Room ~~350~~ ***440***
CP21 Backward SDEs and Portfolio Problems
Room ~~370~~ ***490***

10:30 AM - 11:00 AM
Coffee Break
Myhal Atrium

11:00 AM - 11:45 AM
IP7 Rough Covariance Modeling
Christa Cuchiero, Vienna University of Economics and Business, Austria
Myhal Auditorium (Room 150)

11:45 AM - 1:15 PM
SIAG/FME Conference Paper Prize Session
Myhal Auditorium (Room 150)

11:45 AM - 1:15 PM
Lunch Break
Attendees on their own

Friday, June 7

1:15 PM - 3:15 PM
Concurrent Sessions
MS39 Numerical Methods and Machine Learning for Finance - Part II of III
Myhal Auditorium (Room 150)
MS40 High-Frequency Driven Methods: Econometrics, Liquidity, Algorithmic Trading - Part II of III
Room 360
MS41 Central Counterparties (CCPs) - Part II of III
Room 315
MS42 New Challenges and Mathematical Models in Energy and Commodity Markets - Part III of III
Room 330
MS43 Applied Portfolio Optimization
Room 380
CP22 Dynamic Approach to Principal-Agent Problem
Room 320
CP23 Risk Incentives, Levy Models, and Fake News
Room ~~350~~ ***440***
CP24 Dependence Modeling
Room ~~370~~ ***490***

3:15 PM - 3:45 PM
Coffee Break
Myhal Atrium

3:45 PM - 5:45 PM
Concurrent Sessions
MS44 Numerical Methods and Machine Learning for Finance - Part III of III
Myhal Auditorium (Room 150)
MS45 High-Frequency Driven Methods: Econometrics, Liquidity, Algorithmic Trading - Part III of III
Room 360
MS46 Central Counterparties (CCPs) - Part III of III
Room 315
MS47 New Trends in BSDE Applications to Finance
Room 330
MS48 Aspects of High Dimensional Covariance Estimation for Equity Risk
Room 380
CP25 Risk Models for Securities and Securities Options
Room 320
CP26 Forward-Backward SDES: Theory and Applications
Room ~~350~~ ***440***
CP27 Asymptotic Analysis
Room ~~370~~ ***490***

5:45 PM - 6:00 PM
Intermission

Friday, June 7

6:00 PM - 6:45 PM
IP8 Diamond Trees, Forests, and the Exponentiation Theorem
Jim Gatheral, City University of New York, Baruch College, U.S.
Myhal Auditorium (Room 150)

6:45 PM - 7:00 PM
Closing Remarks
Myhal Auditorium (Room 150)

Key to abbreviations and symbols

CP = Contributed Presentation Session
IP = Invited Plenary Speaker
MS = Minisymposium
MT = Minitutorial
PD = Panel Discussion
= Coffee Break
= Refreshments Served
= Poster Session

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SIAM Activity Group on Financial Mathematics and Engineering (SIAG/FM)

www.siam.org/Activity-Groups/FM

A great way to get involved!

Collaborate and interact with mathematical scientists, statisticians, computer scientists, computational scientists, and researchers and practitioners in finance and economics, to foster the use of mathematical and computational tools in quantitative finance in the public and private sector.

Society for Industrial and Applied Mathematics

ACTIVITIES INCLUDE

- Special sessions at SIAM Annual Meetings
- Biennial conference
- SIAG/FM Early Career Prize
- SIAG/FM Conference Paper Prize
- SIAM Presents features FM prize lecture, invited speakers, and select minisymposia online
- Wiki

BENEFITS OF SIAG/FM MEMBERSHIP

- Listing in the SIAG's online membership directory
- Additional discount on registration at the SIAM Conference on Financial Mathematics and Engineering (excludes student)
- Electronic communications about recent developments in your specialty
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ELIGIBILITY

- Be a current SIAM member.

COST

- $15 per year
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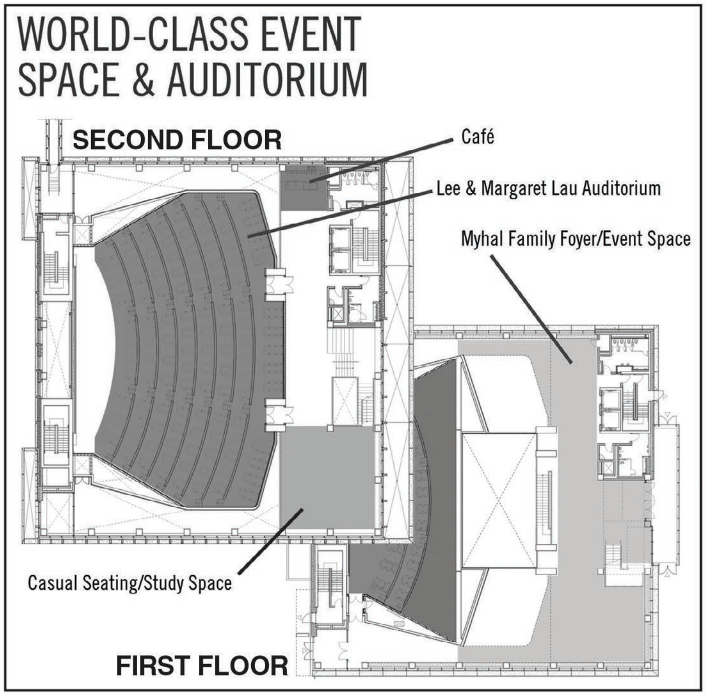
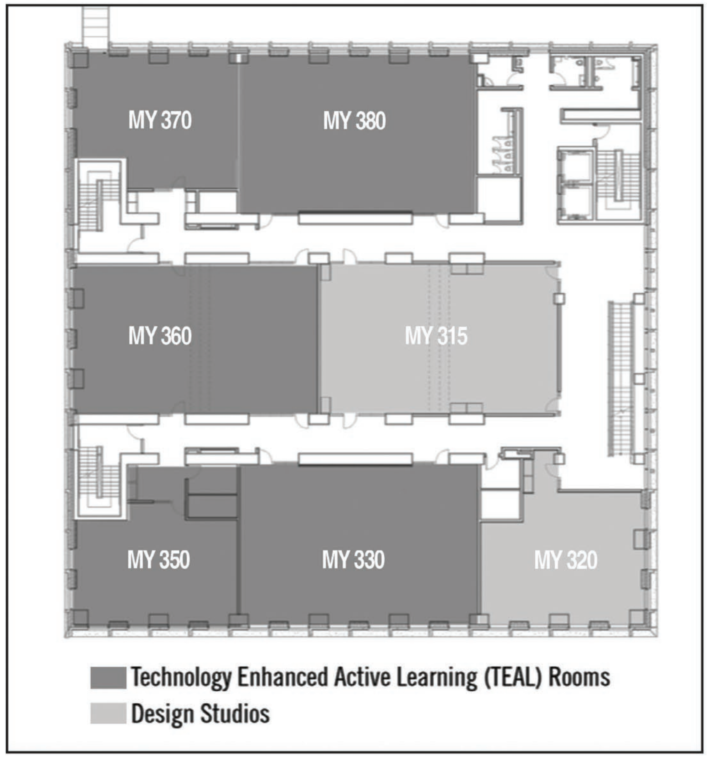
Maps

University of Toronto, Myhal Centre for Engineering Innovation & Entrepreneurship



First and Second Floors



Third Floor