

2021 SIAG/FME

SIAM Conference on
Financial Mathematics and
Engineering

Financial Mathematics and
Engineering Business Meeting

siam
2021 | Conference on
Financial Mathematics and
Engineering

2021 SIAG/FME BUSINESS MEETING

siam | Society for Industrial and
Applied Mathematics

SIAG/FME Officers

Chair:

Agostino Capponi

*

Vice Chair:

Birgit Rudloff

*

Program Director:

Igor Cialenco

*

Secretary:

Stephan Sturm

SIAG/FME Announcements

- Charter renewed in 2020
- SIAG/FME electronic mailing list updates
- SIAM Engage
- SIAG/FME websites:
 - <https://www.siam.org/membership/activity-groups/detail/financial-mathematics-and-engineering>
 - http://wiki.siam.org/siag-fm/index.php/Main_Page
 - SIAM Blogs
- SIAM News: Story Ideas
- SIAG/FME Leadership Suggestion Form:
 - <https://www.siam.org/forms/siam-activity-group-leadership-form>

Class of 2020

Ronnie Sircar

Professor and Chair

Operations Research and Financial Engineering

Princeton University

SIFIN

**SIAM Journal of Financial
Mathematics (SIFIN)**

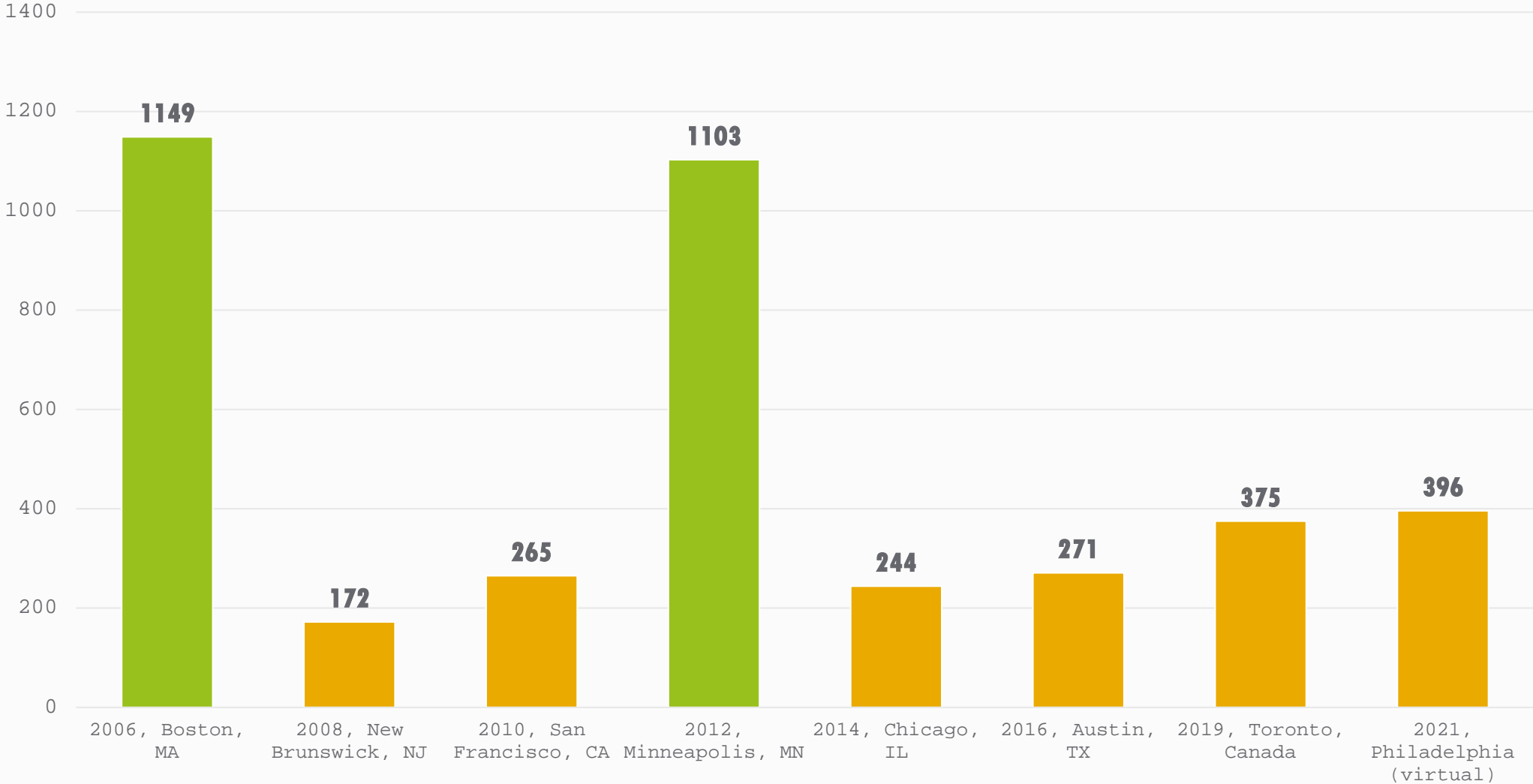
New Editor in Chief

Prof. Mete Soner

Operations Research and Financial Engineering

Princeton University

SIAG/FME Conference History



SIAG/FME Conference 2021

Organizing Committee Co-Chairs

Agostino Capponi, Columbia University, U.S.

Igor Cialenco, Illinois Institute of Technology, U.S.

*

Scientific Committee

Erhan Bayraktar, University of Michigan, U.S.

Sebastian Jaimungal, University of Toronto, Canada

Fabio Mercurio, Bloomberg, U.S.

Birgit Rudloff, Vienna University of Economics and Business, Austria

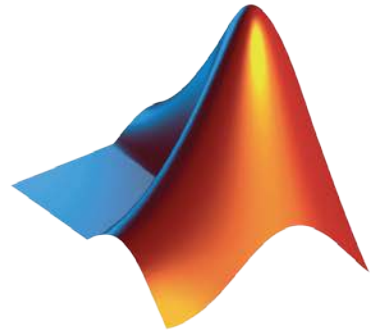
Ronnie Sircar, Princeton University, U.S.

Stephan Sturm, Worcester Polytechnic Institute, U.S.

Josef Teichmann, ETH Zurich, Switzerland

Thaleia Zariphopoulou, University of Texas at Austin, U.S.

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Innovations to SIAG/FME Conference Program 2021

Student Programming Competition

Sponsored by **Mathworks**

Committee: Matthew Dixon (Chair), Stuart Kozala, Philippe Casgrain

Mentoring Event

Sponsored by **Bloomberg**

14 early career researchers from underrepresented groups

Paired with senior members of our community

SIAG/FME Conference 2021

SIAG/FME Early Career Prize

Ariel Neufeld (Nanyang Technological University)

SIAG/FME Conference Paper Prize

Finalists:

Sebastian Bossu : Static Replication of European Standard Dispersion Options

Gabriela Kovacova: Acceptability Maximization

Jana Hlavinova: Elicitability of Set-Valued Functionals

Huafu Liao: Deep Residual Learning via Large Sample Mean-Field Stochastic Optimization

Jiacheng Zhang: Superposition and Mimicking Theorem for Conditional McKean-Vlasov Equation and Its Application to Stochastic Control

SIAG/FME Conference 2021

STUDENT PROGRAMMING COMPETITION

Four Co-Winners:

Chris Chia and Sandra Ng (London School of Economics)

Ben Batten, Henry Elsom, and Tom Walshe (Imperial-Oxford-Exeter)

Lukas Grober, Levin Kiefer, and Michael Zheng (Giessen-KIT)

L. Minah Yang and Danny Kurban (University of Colorado at Boulder)

Statistics of SIAG/FME 2021

Concurrent Sessions:

- 47 Minisymposia
- 16 Contributed Sessions
- 2 Minitutorials

Summary of Presentations:

- 8 Invited Presenters
- 186 minisymposium talks
- 64 contributed talks

Worldwide participation:

- Covered the five world continents

Held Jointly with:

- Conference on Applied and Computational Discrete Algorithms (ACDA21)
- Conference on Control and Its Applications (CT21)
- Conference on Discrete Mathematics (DM21)
- Conference on Optimization (OP21)

SIAG-FM Sponsored Minisymposia

- 11 minisymposium sponsored by the SIAG-FM activity group

Pre-registration Deadline:

- July 5th, 2021

Travel Fund Application Deadline:

- June 21, 2021
- Awards will be applied as a waiver of registration fees

Virtual Format:

- Originally scheduled for Spokane, Washington. This conference will be fully virtual on the originally scheduled dates.

More information available at:

<https://www.siam.org/conferences/cm/conference/an21>

Gene Golub SIAM Summer School

Title: Financial Analytics: Networks, Learning, and High Performance Computing

Time period: August 1–12, 2022

Proposal PIs: Agostino Capponi, Francesca Biagini, Sebastian Jaimungal, Stephan Sturm
Gran Sasso Science Institute (GSSI), L'Aquila, Italy

Application Deadline: February 7, 2022

Content: The school will offer mini-courses on Quantitative Risk Management in Finance, Energy and Commodity Markets, Machine Learning and Financial Technology, and Mean field Games. Students will be exposed to the mathematical and economic implications of these subjects, and will learn the main tools of applied probability, optimization, and computational techniques.

For more information visit: siam.org/students/g2s3



SIAG/FME Virtual Seminars Series

Launched by the SIAG-FM Activity Group on April 16, 2020

Seminar Series Committee: Agostino Capponi, Igor Cialenco, Sebastian Jaimungal, Ronnie Sircar

Last talk on April 29, 2021

Statistics:

- Webinar held 20 sessions
 - 3 Early Career Talks
 - 2 Panels
 - 15 Regular Talks
- 100+ average attendance per session
- 1267 total registrants for webinar series

Information and video of talks available from the SIAM-FM wiki page

Open Discussion

- **Future Conference**

1. Location (Philadelphia)?
2. Timing
3. Program Committee

- **Future of the Virtual Seminar Series**

- Should we continue?
- Other Activities that the SIAG-FM group should consider?

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- *SIAM News* (Print)
- 30% Off SIAM Books
- \$15 / Activity Group Membership
- 20% - 30% Off Registrations
- 80% Off Journals (up to 4)
- 95% Off e-Access to Journals
- Spouse may join as Associate Member
- *SIAM Unwrapped*
- Vote in SIAM Elections
- Eligible to Hold Office
- Eligible for Committee Appointments
- Nominate SIAM Fellows
- Be Nominated as a SIAM Fellow
- Nominate 2 Students for Free Membership
- Eligible for Group Insurance

2021 SIAG/FME

Membership Report

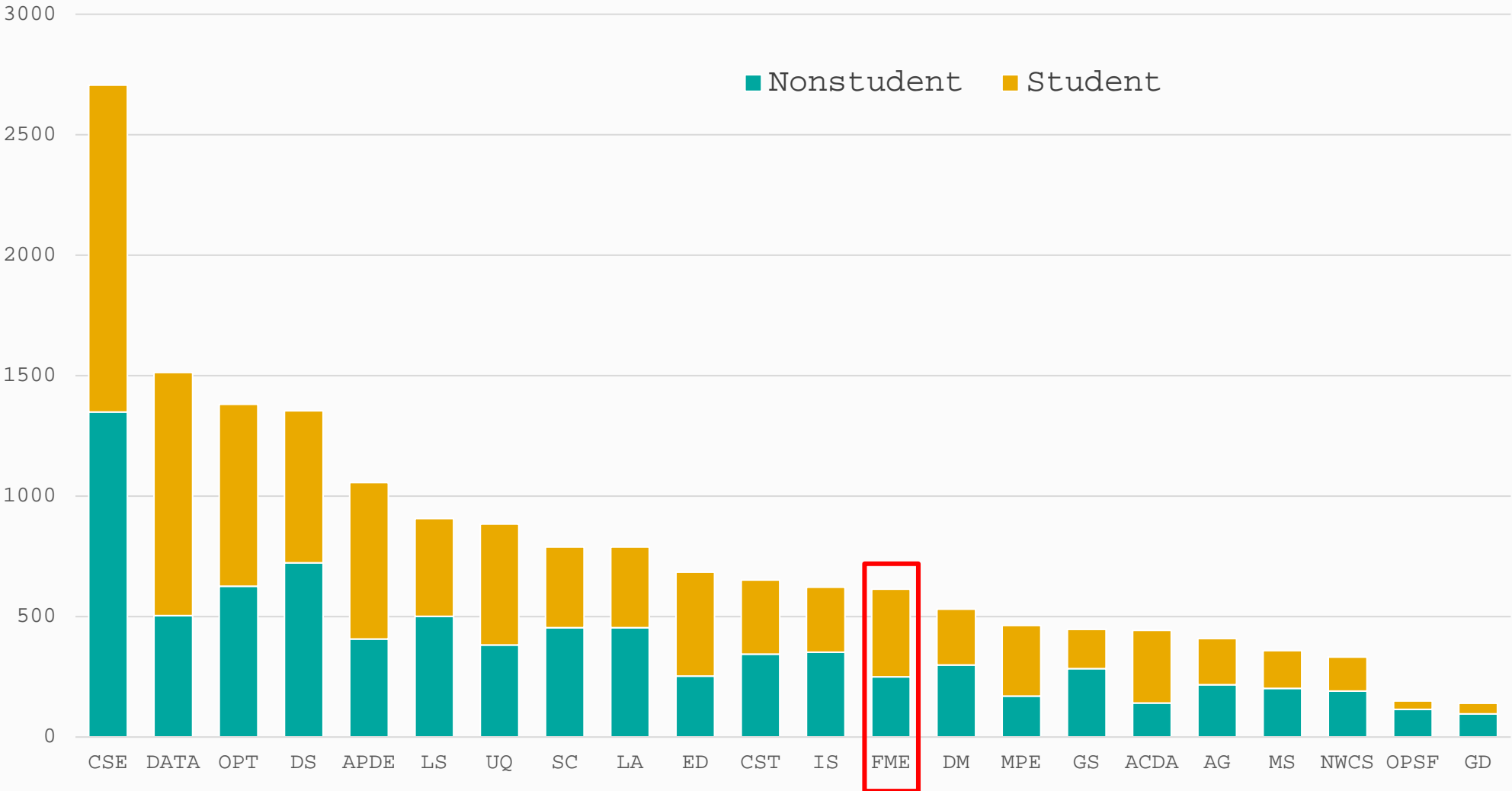
(data as of December 31, 2020)

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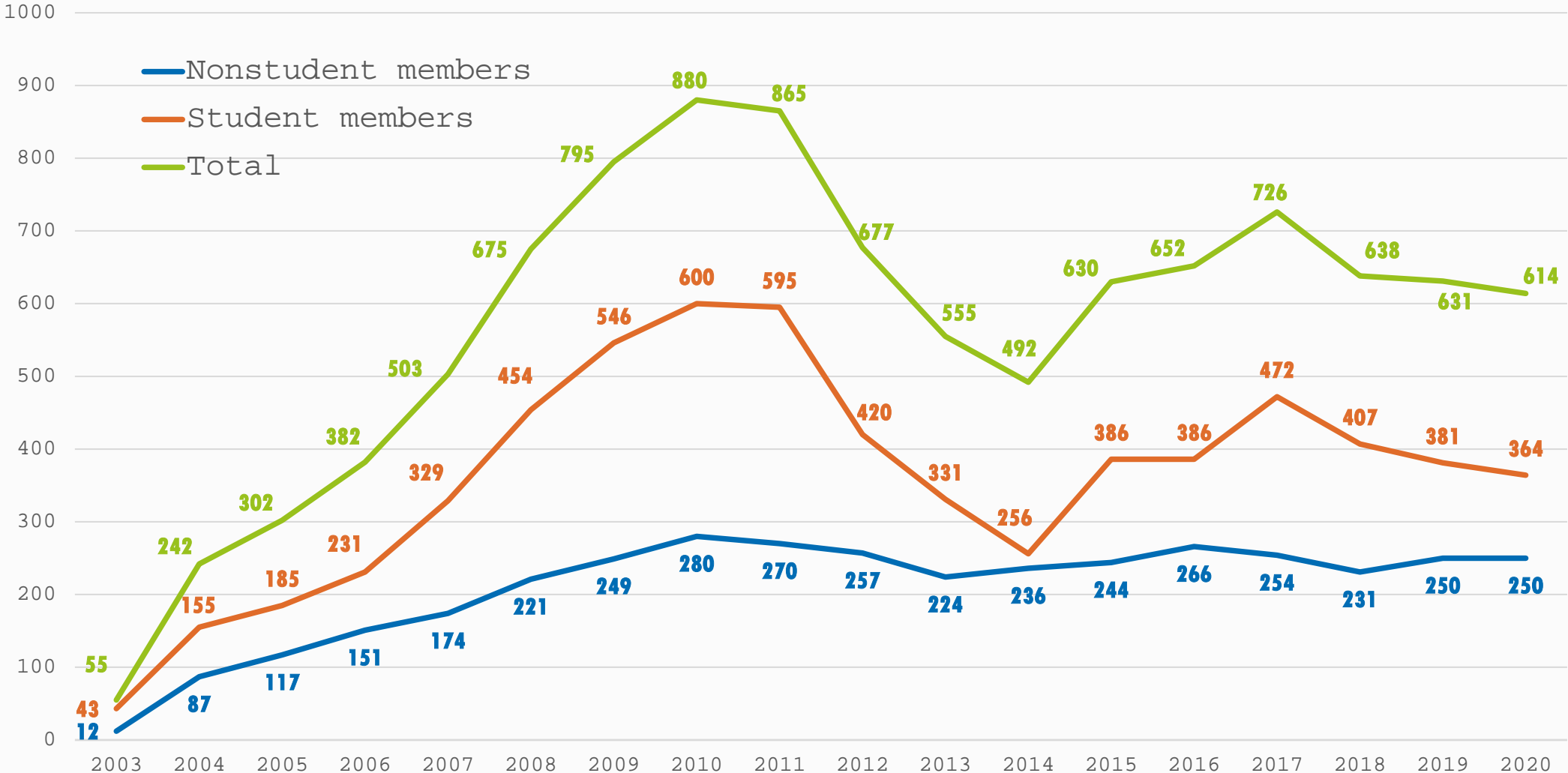
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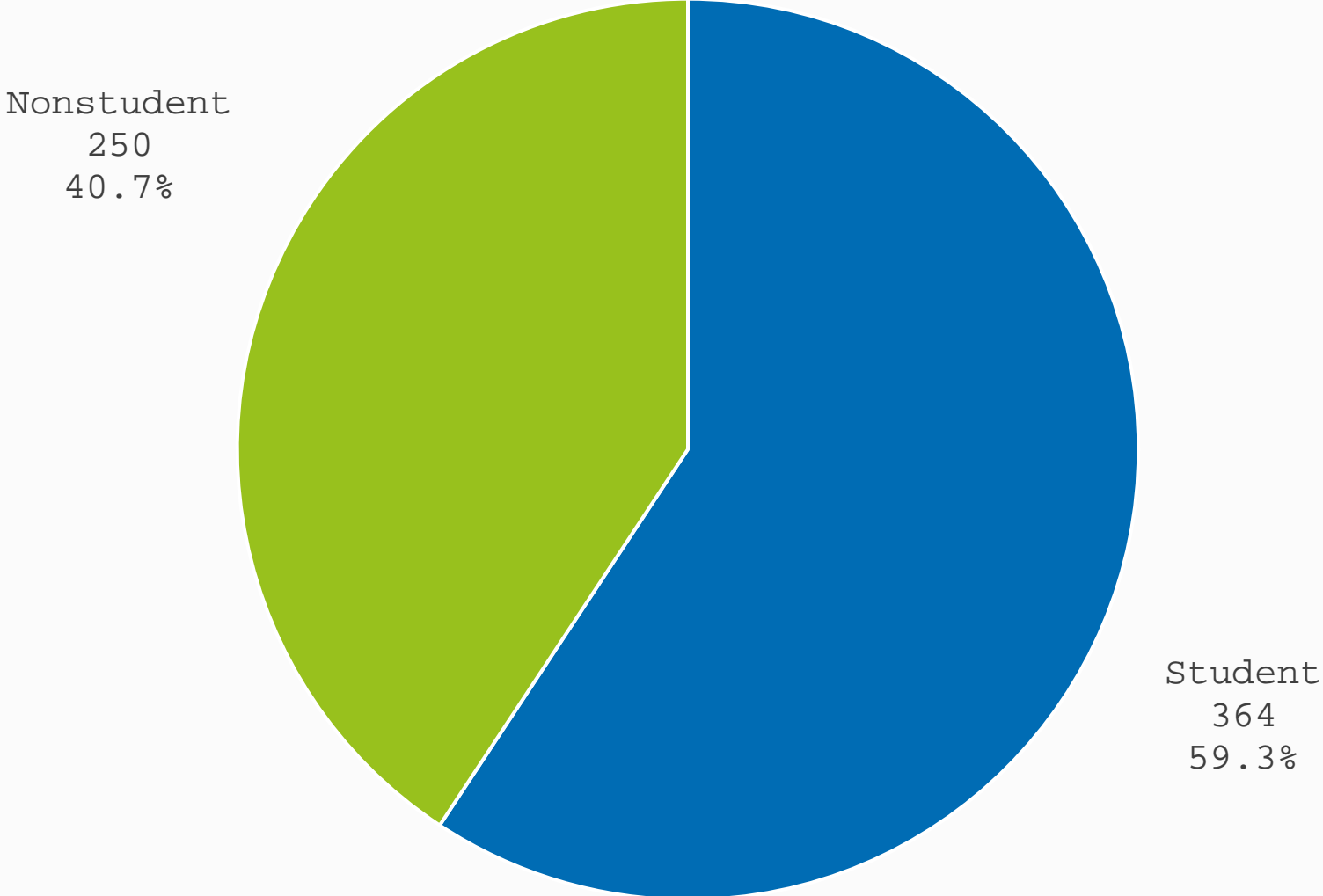
SIAG Overall Membership



SIAG/FME Membership Demographics



SIAG/FME Membership Demographics

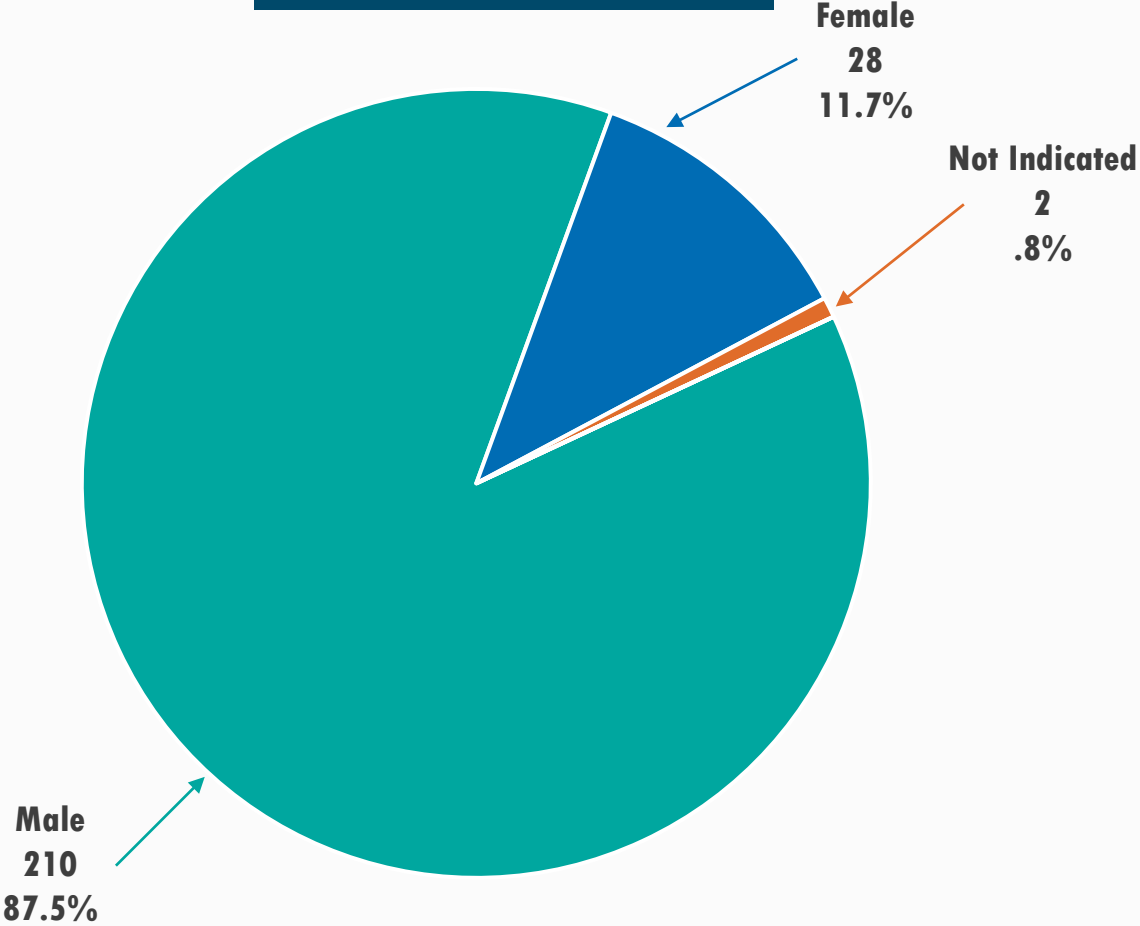


SIAG/FME Membership by Geography

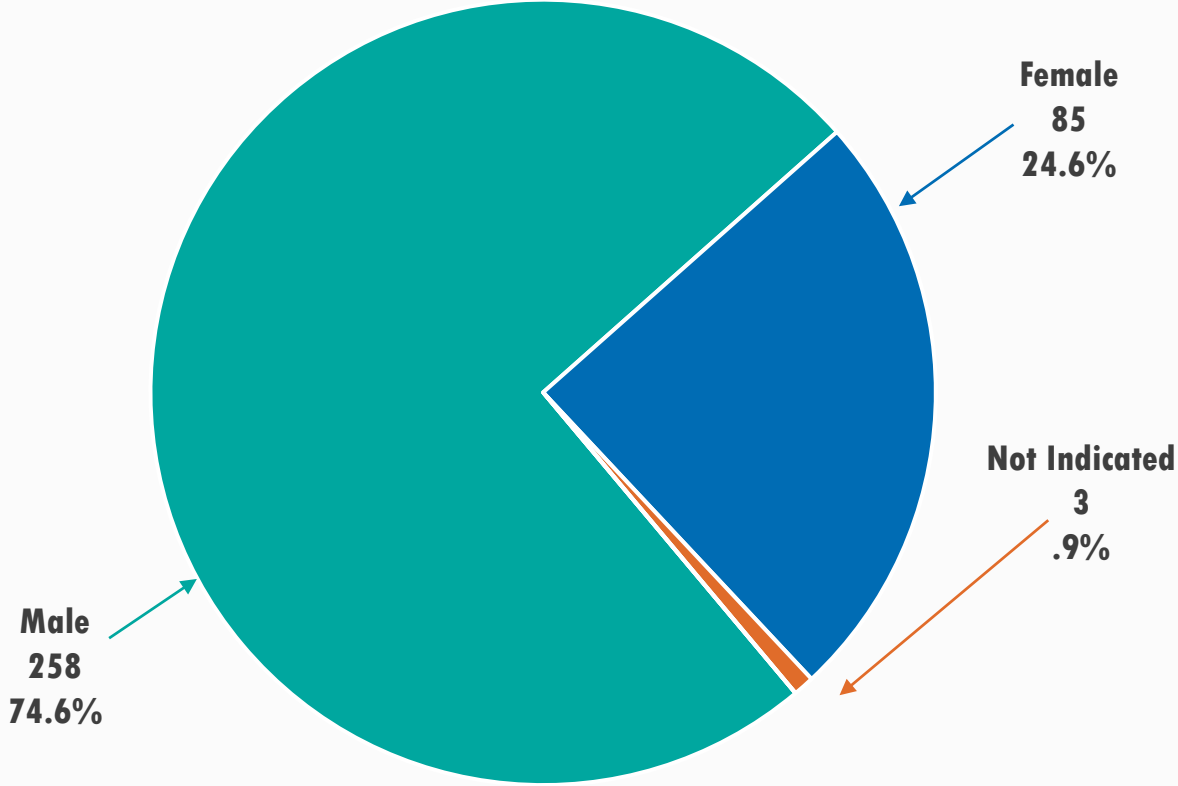
	US		Non-US		Total	
Nonstudent	146	24%	104	17%	250	41%
Student	240	39%	124	20%	364	59%
Total	386	63%	228	37%	614	

SIAG/FME Membership by Gender

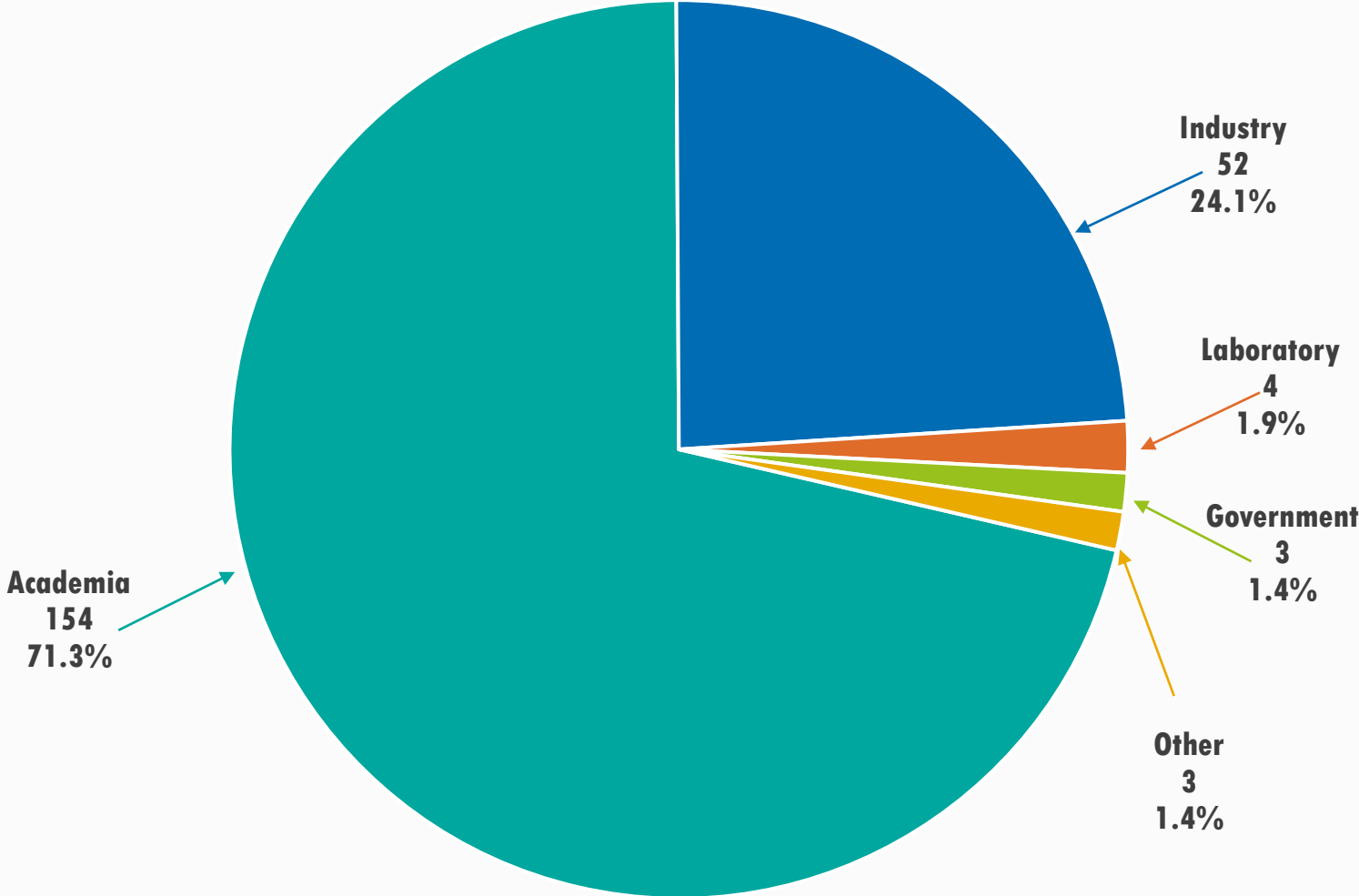
Nonstudents



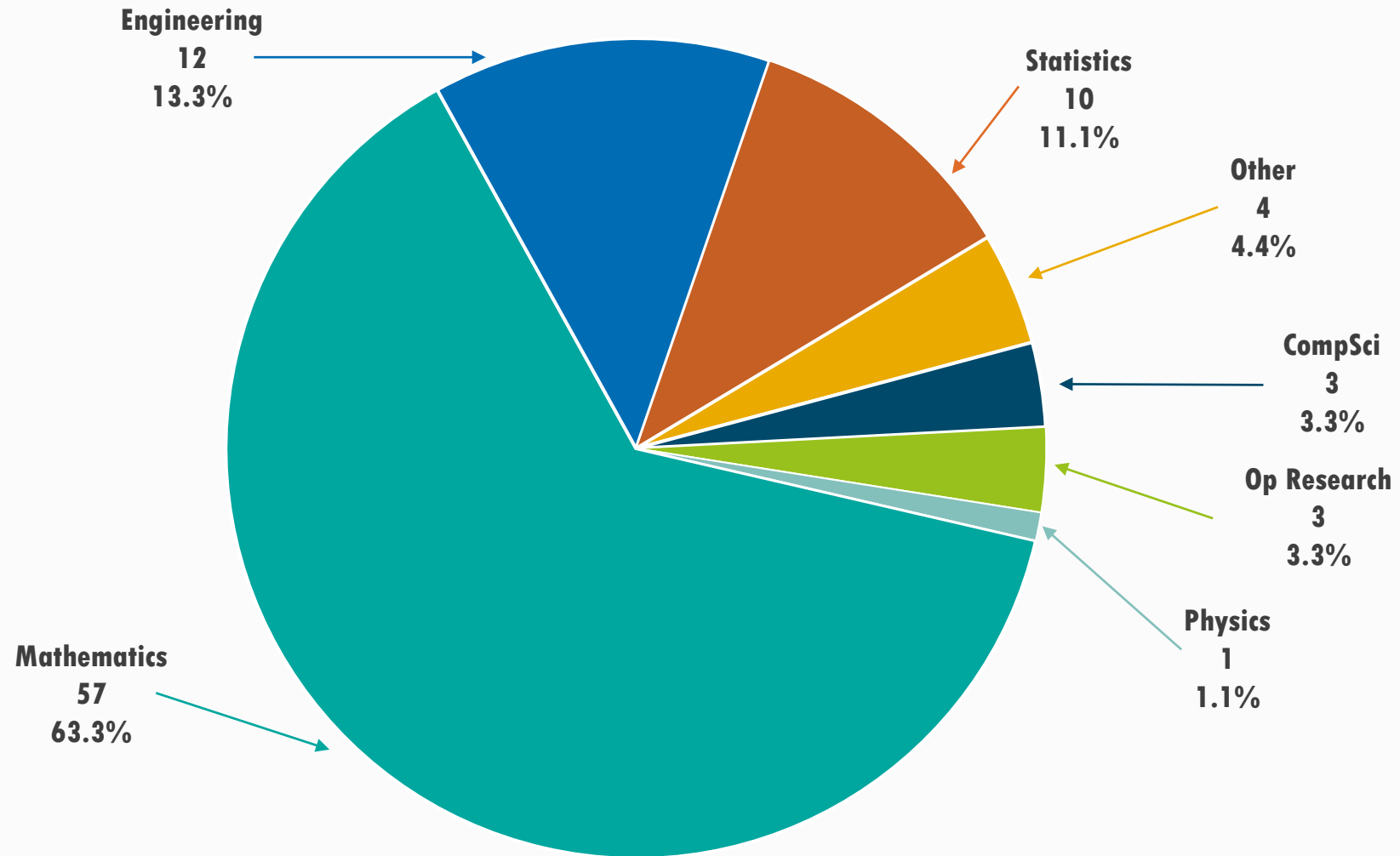
Students



SIAG/FME Membership by Employer Type



SIAG/FME Membership by Department Type



Contacts

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