COLUMBIA | ENGINEERING
The Fu Foundation School of Engineering and Applied Science

The 2nd Annual Eastern Conference on Mathematical Finance

Day 1 |November 3rd, 2017 | Columbia University – The Fu Foundation School of Engineering and Applied Sciences

EVENT INFORMATION

(Location – 220 S. W. Mudd Building, Room 303)

12:00 – 12:25 Lunch

12:25 – 12:30 Plenary Address

12:30 – 13:00

Tom Li

Thomas Li is a Ph.D. student of New York University. His research interests include stochastic optimal control and machine learning. He teaches the computational finance laboratory at the department of finance and risk engineering of New York University. He holds a bachelor's degree in computer science and a master's degree in financial engineering.

Optimal Pairs Trading with Time-Trading Volatility

13:00 – 13:30

Monty Essid

Monty Essid started his Ph.D at the Courant Institute of Mathematical Sciences in September 2013. His research interests include Optimal Transport and its connection to PDEs, Stochastic Optimal Control, and Optimization. He obtained a Diplome d'Ingenieur from Ecole Centrale Paris, and a M.Sc. from Columbia University where he studied Mathematics (PDEs, Optimization) and Physics (Quantum Physics, Plasma Physics).

'Applied' Optimal Transport

13:30 – 14:00

Lorenzo Shoenleber

Lorenzo Schoenleber started his Ph.D. at Frankfurt School of Finance & Management in September 2015. His research interests are within the area of option-implied information in asset pricing and portfolio management. He obtained his B.Sc. and M.Sc. at the University of Mannheim where he studied Business Mathematics. His studies have been mainly focused on mathematical finance, stochastic, numerical analysis and statistics.

Expected Stock Returns and the Correlation Risk Premium

14:00 – 14:30

Anna Srapionyan

Anna Srapionyan is from Armenia, and she received her Bachelor's degree in Mathematics from Yerevan State University in 2013. Right afterwards she started her Masters in Financial Mathematics at The University of Chicago. She is currently working on her PhD degree at the Center for Applied Mathematics at Cornell University.

Risk-Neutralization Techniques and Examples

14:30 – 15:00 Break

15:00 – 15:45

Peter Cotton

Peter Cotton works in the Data Science division of J.P. Morgan. He is the creator of Roar Data, a platform brokering real-time data sources and prediction algorithms. Previously he lead research into automated market making for corporate bonds, and prior to joining J.P. Morgan he founded Benchmark Solutions, creating the industry's first real-time pricing service for bonds and credit default swaps - technology now incorporated into Bloomberg.

Trading Illiquid Goods: Market Making as a Sequence

15:45 – 16:30

Ionut Florescu

Dr. Ionut_ Florescu is a Research Associate Professor in the Financial Engineering program and Director of the Hanlon Financial Systems Laboratories at Stevens Institute of Technology. His Ph.D. is in Statistics. He authored three books, edited four other volumes, authored over 40 research papers. He owns two patents, received 10 grants and is the Editor in Chief for High Frequency, a new journal published by Wiley, dedicated to modeling data from any area of science, engineering and finance which is sampled more frequently than it is the accepted norm in the respective field.

Algorithmic trading / Machine learning in Finance: Assessing the Algorithms' Interaction and Impact

16:30 – 17:00 Break

17:00 – 17:45

Kim Weston

Kim Weston is an NSF postdoctoral fellow in the Department of Mathematics at Rutgers University. Before joining Rutgers, she spent a post-doctoral year at the University of Texas at Austin. Kim received her Ph.D. in Mathematical Sciences from Carnegie Mellon University in 2016. She is interested in mathematical finance and stochastic analysis. Her current research interests include determining which financial models are consistent with basic economic principles.

Equilibrium with Transaction Costs

17:45 – 18:30

Xunyu Zhou

Dr. Zhou received his Ph.D. in Operations Research and Control Theory from Fudan University in China in 1989. Xunyu Zhou is the Liu Family Professor of Industrial Engineering and Operations Research at Columbia University in New York. His research focuses on quantitative behavioral finance models that incorporate human emptions and psychology into financial decision makings, and on intelligent wealth management solutions using optimal control and machine learning techniques.

Who Are I: Intrapersonal Conflicts and Self Control

19:00 – 21:30 Conference Dinner (Bettolona Restaurant)