

## EVENT INFORMATION

(Location – Warren Weaver Hall, Room 109)

08:00 – 08:25 Coffee and Pastries

08:25 – 08:30 Plenary Address

08:30 – 09:15



### Ren-Raw Chen

Professor Chen received his PhD in finance from the University of Illinois at Urbana-Champaign. Ren-Raw Chen specializes in modeling term structure of interest rates and credit risks, automating pricing models for trading desks and rating agencies, deriving closed-form solutions, implementing lattice and Monte Carlo simulations, and complex calibrations.

**Consistent Pricing of Swaptions and Caps**

09:15 – 10:00



### Hongzhong Zhang

Hongzhong Zhang is an associate research scientist at IEOR department of Columbia University, working on applied math problems related to high frequency trading, financial stability, and systemic risk. Before that, he was an assistant professor at Statistics department of Columbia University, conducting research and teaching in statistics, stochastic processes with applications in finance.

**Intraday Market Making with Overnight Inventory Costs**

10:00 – 10:30 Coffee Break

10:30 – 11:15



### Allen Cheng

Allen Cheng earned his Ph.D. in Operations Research from Columbia University with Dr. Agostino Capponi, and was supported by the generous GAANN fellowship, Counselmen fellowship, and NSF's GR Fellowship. His thesis title was "Clearinghouse default resources: theory and empirical analysis." He is currently a research associate within AQR Capital Management's Risk group, focusing on market and liquidity risk.

**Enterprise Value Dynamics in Centrally Cleared Markets**

11:15 – 12:00



### Lingjiong Zhu

Lingjiong Zhu grew up in Shanghai and went to study in England, where he got BA from University of Cambridge in 2008. He then moved to the United States and received PhD from New York University in 2013. After a stint at Morgan Stanley, he went to work at University of Minnesota as Dunham Jackson Assistant Professor, before joining the faculty at Florida State University as an Assistant Professor in 2015.

**Operational Risk Management: Preventive vs. Corrective Control**

12:00 – 12:45



### Sergey Nadtochiy

Dr. Sergey Nadtochiy holds the position of an Assistant Professor in the Department of Mathematics at the University of Michigan since 2012. His research interests are in the field of Financial Mathematics and Engineering, including the problems of Pricing and Hedging of Derivative Contracts, Volatility Modeling, Optimal Investment, Market Microstructure, and Systemic Risk. Sergey strives to solve practically relevant problems using the methods of Probability Theory, Partial Differential Equations, Optimal Control, and Game Theory.

**Control-Stopping Games for Market Microstructure**

12:45 – 14:30 Lunch Break (attendees on their own in Greenwich Village)

14:30 – 15:15



### Agnes Tourin

Agnes Tourin has been at NYU Tandon since October 2010. Previously, she held faculty positions at University Paris-Dauphine, University of Toronto, McMaster University, and a visiting position at the Fields Institute.

**Model-based Optimal Convergence Trades**

15:15 – 16:00



### Helyette Geman

Helyette Geman is Director of the Commodity Finance Centre at Birkbeck - University of London and a Research Professor at Johns Hopkins University. She is a Graduate of Ecole Normale Supérieure in Mathematics, holds a Masters degree in Theoretical Physics and PhDs in Probability and Finance. Helyette Geman received in 1994 the first Prize of the Merrill Lynch Awards for her work on Asian and exotic derivatives pricing.

**High Frequency Trading in Oil and Natural Gas Markets**

16:00 – 16:45



### Ronnie Sircar

Ronnie Sircar is a Professor at Princeton University, and is affiliated with the Bendheim Center for Finance, the Program in Applied and Computational Mathematics and the Andlinger Center for Energy and the Environment. His research interests center on Financial Mathematics, stochastic volatility models, energy markets and exhaustible resources, credit risk, asymptotic and computational methods, portfolio optimization and stochastic control problems, and stochastic differential games.

**Trading, Market Impact and Nonlinear Systems**

16:45 – 17:15 Break

17:15 – 18:00



### Sebastian Jaimungal

Dr. Sebastian Jaimungal is a Full Professor in the Department of Statistical Sciences at the University of Toronto, where he is the director of the Masters of Financial Insurance program, teaches in the Masters of Mathematical Finance program, and the PhD program. Sebastian is the current Chair for SIAM Financial Mathematics and Engineering (SIAG/FM&E).

**Algorithmic Trading with Latent Alpha : A Mean Field Game Approach**

18:00 – 18:45



### Dilip Madan

Dilip Madan is Professor of Mathematical Finance at the Robert H. Smith School of Business. Currently he serves as a consultant to Morgan Stanley, Norges Bank Investment Management and MarketToppers. He is a founding member and Past President of the Bachelier Finance Society.

**Non-Linear Valuation in Theory and Practice**

18:45 Dinner (attendees on their own)

