



EVENT INFORMATION

(Location – Event MakerSpace)

08:30 – 09:00 Coffee and Pastries



Stephan Sturm

Stephan is an Assistant Professor in Mathematical Sciences at Worcester Polytechnic Institute in Worcester, MA. His research interest lies in the field of financial mathematics, concentrating on topics highlighted by the recent financial crisis: Counterparty credit risk and funding spreads, incentive schemes and delegated portfolio management, central clearing of derivatives and systemic risk.

Cost Efficiency in Incomplete Markets

09:00 – 09:45



Scott Robertson

Scott Robertson is currently an Assistant Professor of Finance at the Questrom School of Business, Boston University. Professor Robertson's research focuses on Stochastic Analysis, with applications to Mathematical Finance. He studies applications of Large Deviations Principles to problems of optimal investment, derivative's pricing, and the formulation for large markets in derivative securities.

Optimal Investment and Pricing in the Presence of Defaults.

09:45 – 10:30

10:30 – 11:00 Coffee Break



Johannes Muhle Karbe

Johannes joined Carnegie Mellon as an Associate Professor in September 2017 from Michigan. His research focuses on market frictions such as transaction costs, model uncertainty, and asymmetric information, and their impact on portfolio choice and asset prices.

A Dynamic Equilibrium Model for Brokerage Fees.

11:00 – 11:45



Harvey Stein

Dr. Harvey J. Stein is Head of the Quantitative Risk Analytics Group at Bloomberg. Dr. Stein is well known in the industry, having published and lectured on mortgage backed security valuation, CVA calculations, interest rate and FX modelling, credit exposure calculations, financial regulation, and other subjects.

Big Data's Dirty Secret

11:45 – 12:30

12:30 – 14:00 Light Lunch Provided

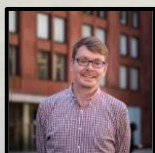


Gordon Ritter

Gordon Ritter completed his PhD in mathematical physics at Harvard University in 2007, publishing in the fields of quantum computation, quantum field theory, and abstract algebra. Gordon is currently a senior portfolio manager at GSA Capital, head of the New York office, and leader of a team that discovers and implements high Sharpe-ratio systematic trading strategies with no correlation to traditional asset classes.

Optimal Microstructure Trading with a Long-Term Utility Function

14:00 – 14:45



Leif Anderson

Leif B. G. Andersen is the Global Co-Head of the Quantitative Strategies Group at Bank of America Merrill Lynch. He holds MSc's in Electrical and Mechanical Engineering from the Technical University of Denmark, an MBA from University of California at Berkeley, and a PhD in Finance from University of Aarhus Business School. He is an Associate Editor of Journal of Computational Finance, and is an Adjunct Professor at Carnegie Mellon's Tepper School of Business and at NYU's Courant Institute.

XVA for Clearing House Exposures: A Simple, Robust Approach

14:45 – 15:30

