NEW ADVANCES IN FINANCIAL MATHEMATICS

Paris, April 4, 2013

Université Pierre et Marie Curie, Amphi Herpin

4 Place Jussieu, 75015 Paris

A l'occasion du prix Louis Bachelier de la Fondation Natixis pour la Recherche Quantitative et de la SMAI, Grand Prix de l'Académie des sciences, décerné en 2012 à Nizar Touzi.

8:30-8:45 REGISTRATION

8:45-9:20 Denis Talay, INRIA Sophia Antipolis
Technical Analysis and Tauberian Analysis for some Complex Brownian Functionals

9:20-9:55 Bruno Bouchard, ENSAE
Stochastic Targets Games and Robust Hedging under Loss Constraint

9:55-10:30 Mathieu Rosenbaum, UPMC
Estimation of Efficient Prices from Order Flows

COFFEE BREAK

10:50-11:25 Jaksa Cvitanic, EDHEC and Caltech
Laws of Large Numbers for Self-Inciting Correlated Defaults

11:25-12:00 François Delarue, Université de Nice
Large Population Stochastic Control and Backward SDEs

12:00-12:35 Dylan Possamaï, Université Paris Dauphine
Small Transaction Costs Asymptotics: The Multidimensional Case

12:35-13:10 Nizar Touzi, Ecole Polytechnique
Robust Hedging of Derivatives

Local Organizers : Mathieu Rosenbaum and Nizar Touzi

Registration: *send a message to* nizar.touzi@polytechnique.edu *and* michel.crouhy@natixis.com