UNIVERSITY OF MANCHESTER

CENTRE FOR MATHEMATICAL RESEARCH IN ECONOMICS AND FINANCE

Inaugural Conference

Mathematical Economics and Finance

Location: Manchester Conference Centre, Sackville Street, Manchester M1 3BB

Venue: The Leader Suite

When: 6 July – 8 July 2017

Day 1, Thursday 6 July

09:30	Registration & Coffee
10:00 - 10:40	**N. H. Bingham** (Imperial College London) Modelling and Prediction of Financial Time Series
10:40 - 11:20	**Mikhail Zhitlukhin** (Steklov Mathematical Institute, Moscow) Changepoint detection: State of the art
11:20 - 11:50	Coffee Break
11:50 - 12:30	**Christoph Czichowsky** (London School of Economics) Portfolio Optimisation, Transaction Costs, Shadow Prices and Fractional Brownian Motion
12: 30 - 13:10	**Georgios Aivaliotis (**University of Leeds) An HJB Approach to General Continuous-Time Mean-Variance Stochastic Control Problems with applications to portfolio management
13:10 - 14:40	Lunch
14:40 - 15:20	**Filippo Santambrogio** (Université Paris-Sud) A glance on optimal transport and (some of) its (many) applications
15:20 - 16:00	**Seb Armstrong** (University of Warwick) On representing and hedging claims for coherent risk measures
16:00 - 16:30	Coffee Break
16:30 - 17:10	**Tiziano De Angelis** (University of Leeds) A class of Nash equilibria for nonzero-sum Dynkin games
17:10 - 17:50	**Sara Biagini** (LUISS Guido Carli) An Orlicz space approach to utility maximization: overview and some recent developments

Day 2, Friday 7 July

10:00 - 10:40	**Mark H. A. Davis** (Imperial College London) Model-free finance
10:40 - 11:20	**Alet Roux** (University of York) Option pricing and hedging in the presence of proportional transaction costs
11:20 - 11:50	Coffee Break
11:50 - 12:30	**Andrea Meireles Rodrigues** (Dublin City University) Reference Dependence and Market Participation
12: 30 - 13:10	**Alex Garivaltis** (University of Minnesota) Sequential Minimax Superhedging with Applications to Universal Portfolios
13:10 - 14:40	Lunch
14:40 - 15:20	**Tomasz Zastawniak** (University of York) Martingale Measure in Credit Risk
15:20 - 16:00	**Daniele Giachini** (Sant'Anna School of Advanced Studies, Pisa) Long-run Heterogeneity in an Exchange Economy with Fixed-Mix Traders

Dinner at 7pm in the Restaurant at the Manchester Conference Centre

Day 3, Saturday 8 July

10:00 - 10:40	**Sven Rady** (University of Bonn) Bandit games
10:40 - 11:20	**Alex Possajennikov** (University of Nottingham) Contests and Blotto games
11:20 - 11:50	Coffee Break
11:50 - 12:30	**Jonathan Shapiro** (University of Manchester) Machine learning applied to games
12:30 - 13:10	**Rabah Amir** (University of Iowa) Unbeatable strategies
13:10 - 14:40	Lunch
14:40 - 15:20	**Igor Evstigneev** (University of Manchester) Stock markets: Behavioural equilibrium and evolutionary dynamics
15:20 - 16:00	**Sergei Belkov** (University of Manchester) An Evolutionary Finance Model with Short Selling and Endogenous Asset Supply
16:00 - 16:30	Coffee Break
16:30 - 17:10	**Thorsten Hens** (University of Zurich) Behavioural Finance
17:10	End