

THE UNIVERSITY OF MANCHESTER
CENTRE FOR MATHEMATICAL RESEARCH IN ECONOMICS AND FINANCE

2nd Conference

Mathematical Economics and Finance

Location: [Manchester Conference Centre](#), Sackville Street, Manchester M1 3BB

Venue: The Leader Suite

When: 17 – 18 December 2017

Day 1, Sunday 17 December

09:00	Registration & Coffee
9:30 - 10:05	<p><u>Teemu Pennanen</u> King's College London <i>Convex duality in optimal investment and contingent claim valuation in illiquid markets</i></p>
10:05 - 10:40	<p><u>Alejandro Jofré</u> University of Chile <i>On stability and evolution of economic equilibrium</i></p>
10:40 - 11:15	<p><u>Martin Schweizer</u> ETH Zurich <i>Arbitrage revisited, or: Why NFLVR is not enough</i></p>
11:15 - 11:45	Coffee Break
11:45 - 12:20	<p><u>Ulrich Horst</u> Humboldt University of Berlin <i>A mean field game of optimal portfolio liquidation</i></p>
12:20 - 12:55	<p><u>Vladimir Vyugin</u> Institute for Information Transmission Problems, Academy of Sciences of Russia, Moscow <i>Probability free methods for universal portfolio selection</i></p>
12:55 - 13:30	<p><u>László Györfi</u> Budapest University of Technology and Economics <i>Empirical growth optimal portfolio selections</i></p>
13:30 - 14:30	Lunch

14:30 - 15:05	<p><u>Mogens Steffensen</u> University of Copenhagen <i>Consumption-Investment-Insurance Problems</i></p>
15:05 - 15:40	<p><u>Miklos Rasonyi</u> Alfréd Rényi Institute of Mathematics, Hungarian Academy of Sciences, Budapest <i>Robust utility maximization</i></p>
15:40 - 16:10	<p>Coffee Break</p>
16:10 - 16:45	<p><u>Giulio Bottazzi</u> Insitute of Economics, Scuola Superiore Sant'Anna, Pisa <i>Momentum and reversal under persistent heterogeneity</i></p>
16: 45 - 17:20	<p><u>Huang Weihong</u> Nanyang Technological University, Singapore <i>Heterogeneous agent modeling of financial market -- 30 years of bulls, bears and market sheep</i></p>

Dinner at 8 pm.

Day 2, Monday 17 December

9:30 - 10:05	<p><u>Nicholas Yannelis</u> University of Iowa <i>Equilibrium theory under ambiguity</i></p>
10:05 - 10:40	<p><u>Sjur Didrik Flâm</u> University of Bergen <i>Emergence of equilibrium prices</i></p>
10:40 - 11:15	<p><u>Klaus Ritzberger</u> Royal Holloway, University of London <i>Intermediation with price competition</i></p>
11:15 - 11:45	<p>Coffee Break</p>
11:45 - 12:20	<p><u>Omer Edhan</u> University of Manchester <i>Devising equilibrium for indivisibles</i></p>
12:20 - 12:55	<p><u>Peter Wagner</u> University of Bonn <i>Dynamic incentives with costly inspections</i></p>
12:55 - 13:30	<p><u>Esmail Babaei</u> University of Manchester <i>Capital growth in financial markets with frictions: Von Neumann-Gale model</i></p>
13:30 - 14:30	<p>Lunch</p>
14:30 - 15:05	<p><u>Rabah Amir</u> University of Iowa <i>Win the game! An analysis of unbeatable strategies</i></p>

15:05 - 15:40	<p style="text-align: center;"><u>Igor Evstigneev</u> University of Manchester <i>Evolutionary Behavioural Finance</i></p>
15:40 - 16:10	<p style="text-align: center;">Coffee Break</p>
16:10 - 16:45	<p style="text-align: center;"><u>Le Xu</u> National University of Singapore <i>Nash equilibrium strategies and survival portfolio rules in evolutionary models of asset markets</i></p>
16: 45 - 17:20	<p style="text-align: center;"><u>Sergei Belkov</u> University of Manchester <i>“Survival and extinction” of investment strategies with short selling</i></p>