

Venue:

Steklov Mathematical Institute of RAS
8 Gubkina str., Moscow, Russia, 119991

Deadline:

Contributed Talks and Posters
submission until **15 April 2013**

Information:

Web-site: afs.mi.ras.ru
E-mail: afs@mi.ras.ru

Plenary Speakers include:

Denis Belomestny (Universität Duisburg-Essen, Germany)
Michael Dempster (University of Cambridge, UK)
Bruno Dupire (Bloomberg, USA)
Ernst Eberlein (Universität Freiburg, Germany)
Paul Glasserman (Columbia Business School, USA)
Maria do Rosário Grossinho (Technical University of Lisbon, Portugal)
Juri Hinz (University of Technology, Sydney, Australia)
Youri Kabanov (Université de Franche-Comté, France)
Konstantinos Kardaras (London School of Economics, UK)
Masaaki Kijima (Tokyo Metropolitan University, Japan)
Dmitry Kramkov (Carnegie Mellon University, USA)
Michael Markov (Markov Processes International, USA)
Ernesto Mordecki (Centro de Matemática, Uruguay)
Alexander Novikov (University of Technology, Sydney, Australia)
Philip Protter (Columbia University, USA)
Mete Soner (ETH Zürich, Switzerland)
Martin Schweizer (ETH Zürich, Switzerland)
Teryoshi Suzuki (Hokkaido University, Japan)
William Ziemba (Sauder School of Business, Canada)

Advanced Finance and Stochastics

To the tercentenary of Jacob Bernoulli's "Ars conjectandi", 1713

Moscow, 24-28 June 2013

Main topics:

Optimal Control Problems in Finance
Option Pricing and Portfolio Selection
Statistical Analysis of Financial Data
Arbitrage and Risk Theory
Monte-Carlo methods in Financial Engineering

Organizers:

MI RAS (Steklov Mathematical Institute of the Russian Academy of Sciences, Moscow)
PreMoLab (Laboratory of Structural Methods of Data Analysis in Predictive Modeling at Moscow Institute of Physics and Technology)
STRADO (Department of Institute for Information Transmission Problems, Moscow)

Scientific Committee:

Albert Shiryaev (Steklov Mathematical Institute, Russia)
Vladimir Spokoiny (Weierstrass Institute, Germany)
Denis Belomestny (Universität Duisburg-Essen, Germany)
Martin Schweizer (ETH Zürich, Switzerland)

Organizing Committee:

A. Shiryaev, V. Spokoiny (co-chairmen)
B. Kashin, A. Sergeev, S. Zhulenev,
A. Muravlev, M. Zhitlukhin, E. Burnaev,
N. Beyer, P. Yaskov, T. Tolozova