Program of International Conference
"Advanced Finance and Stochastics"

All the talks will be held in the conference hall on the 9th floor of Steklov Institute.

Monday, 24 June

8:40 – 9:10	**Registration**
9:10 – 9:30	**Opening**
9:30 – 10:20	M. Schweizer: *On a new stochastic Fubini theorem*
10:30 – 11:20	K. Kardaras: *Prior-to-default equivalent supermartingale measures*
11:30 – 11:50	D. Rokhlin: *On a generalized shadow price process in utility maximization problems under transaction costs*
11:50 – 12:10	**Coffee break**
12:10 – 13:00	A. Novikov: *Lower and upper bounds for Asian-type options: a unified approach*
13:10 – 13:30	S. Nadtochiy: *Weak reflection principle and static hedging of barrier options*
13:30 – 15:00	**Lunch**
15:00 – 15:50	T. Suzuki: *The pricing model of corporate securities under cross-holdings of debts*
16:00 – 16:20	T. Rheinländer: *Hedging of barrier options via a general self-duality*
16:20 – 16:40	**Coffee break**
16:40 – 17:30	D. Kramkov: *Existence of an endogenously complete equilibrium driven by a diffusion*
17:40 – 18:00	S. Khovansky: *What can be inferred from a single cross-section of stock returns?*
18:00 – 20:00	**Welcome reception**

Tuesday, 25 June

9:30 – 10:20	M. Dempster: *Efficient calibration of a nonlinear long term yield curve model effective from low rate regimes*
10:30 – 11:20	E. Eberlein: *A theory of bid and ask prices in continuous time*
11:30 – 11:50	A. Cadenillas: *On the optimal debt ceiling*
11:50 – 12:10	**Coffee break**
12:10 – 13:00	M. Grossinho: *Approximation of nondivergent type parabolic PDEs in finance*
13:10 – 13:30	D. Rheinländer: *Pricing and hedging variance swaps on a swap rate*
13:30 – 15:00	**Lunch**
15:00 – 15:50	M. Kijima: *Investment and capital structure decisions under time-inconsistent preferences*
16:00 – 16:20	S. Gerhold: *Local volatility models: approximation and regularization*
16:20 – 16:40	**Coffee break**
16:40 – 17:00	E. Shamarova: *Portfolio selection and an analog of the Black–Scholes PDE in a Lévy-type market*
17:00 – 17:20	M. Anthropelos: *An equilibrium model for commodity forward prices*
17:20 – 17:40	G. Martynov: *Cramér–von Mises test for Gauss processes*
17:40 – 18:00	V. Panov: *Exponential functionals of Lévy processes*

Wednesday, 26 June

9:30 – 10:20	M. Soner: *Martingale optimal transport and robust hedging*
10:30 – 11:20	B. Dupire: *Functional Ito calculus and financial applications*
11:30 – 12:20	D. Belomestny: *Optimal stopping via multilevel Monte Carlo*
12:30 – 14:00	**Lunch**

Thursday, 27 June

9:30 – 10:20	W. T. Ziemba: *Response to Paul A. Samuelson letters and papers on the Kelly capital growth investment criterion*
10:30 – 11:20	L. Vostrikova: *Semimartingale models with additional information and their application in mathematical finance*
11:30 – 11:50	R. Ahlip: *Pricing foreign currency options under jumps diffusions and stochastic interest rates*
11:50 – 12:10	**Coffee break**
12:10 – 12:40	**Poster session**
12:40 – 13:30	J. Hinz: *Using convexity methods for optimal stochastic switching*
13:30 – 15:00	**Lunch**
15:00 – 15:50	Yu. Kabanov: *On essential supremum and essential maximum with respect to random partial orders with applications to hedging of contingent claims under transaction costs*
16:00 – 16:20	A. Slastnikov: *Optimization of credit policy of bank and the government guarantees in a model of investment in a risky project*
16:20 – 16:40	**Coffee break**
16:40 – 17:30	P. Glasserman: *Market-triggered changes in capital structure: equilibrium price dynamics*
17:40 – 18:00	S. Sidorov: *GARCH Model with jumps augmented with news analytics data*
18:00 – 18:20	H. Amini: *Systemic risk with central counterparty clearing*

Friday, 28 June

9:30 – 10:20	M. Markov: *Dynamic analysis of hedge fund returns: detecting leverage and fraud*
10:30 – 11:20	E. Mordecki: *Optimal stopping: representation theorems and new examples*
11:30 – 11:50	C. Cuchiero: *Fourier transform methods for pathwise covariance estimation in the presence of jumps*
11:50 – 12:10	**Coffee break**
12:10 – 12:30	A. Ahmad: *Option pricing via stochastic volatility models: impact of correlation structure on option prices*
12:30 – 12:50	A. Gushchin: *On a connection between superhedging prices and the dual problem in utility maximization*
12:50 – 13:10	A. Muravlev: *Sequential hypothesis testing for a drift of a fractional Brownian motion*
13:10 – 13:30	M. Zhitlukhin: *Detection of trend changes in stock prices*
13:30 – 15:00	**Lunch**
15:00 – 15:20	F. Guillame: *A moment matching market implied calibration*
15:20 – 15:40	Ö. Önalan: *Subdiffusive Ornstein–Uhlenbeck processes and applications to finance*
15:40 – 16:00	T. Vasilieva: *American put option valuation by means of Mellin transforms*
16:00 – 16:20	**Coffee break**
16:20 – 16:40	A. Makarenko: *Symbolic CTQ-analysis – a new method for studying of financial indicators*
16:40 – 17:00	D. Muravey: *The value of Asian options in the Black–Scholes model: PDE approach*
17:00 – 17:10	**Closing**
17:10 – 19:00	**Farewell drinks**