Financial and Economic Applications

Substantial progress has been made in recent years in the area of mathematics of finance and economics. New topics being studied and developed include difference pricing, limit-order books, and behavioral finance. This workshop will bring together researchers from these areas to present and update recent progress.

SPEAKERS

Tom Bielecki, Illinois Institute of Technology
Jaksa Cvitanic, California Institute of Technology
Philip Ernst, Rice University
Roger Lee, University of Chicago
Ruihua Liu, University of Dayton
Jin Ma, University of Southern California
Dilip Madan, University of Maryland
Duy Nguyen, Marist College
Bernt Oksendal, University of Oslo
Tao Pang, North Carolina State University
Moustapha Pemy, Towson State University
Huyen Pham, Université Paris Diderot
David Prager, Anderson University
Qingshuo Song, City University of Hong Kong
Hailiang Yang, University of Hong Kong
Hong-Ming Yin, Washington State University
Thaleia Zariphopoulou, The University of Texas at Austin
Jianfeng Zhang, University of Southern California
Xunyu Zhou, Columbia University

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