

PROGRAM

Tuesday 23.6.

09:00 - 09:30	A. Shiryaev	<i>TBA</i>
09:30 - 09:50	F.T. Bruss	<i>Optimal stopping with two types of constraints</i>
09:50 - 10:10	V. Arkin	<i>A variational approach to an optimal stopping and free-boundary problems</i>
10:10 - 10:30	K. Ano	<i>Optimal stopping problem with uncertain stopping and its application to discrete options</i>
10:30 - 11:00	Coffee	
11:00 - 11:30	B. Øksendal	<i>Optimal stopping and stochastic control differential games for jump diffusions</i>
11:30 - 11:50	B. Saporta	<i>Numerical method for optimal stopping of piecewise deterministic Markov processes</i>
11:50 - 12:10	T. Nakai	<i>Properties of a maintenance system on a partially observable Markov process and an optimal stopping problem</i>
12:10 - 12:30	L. Bordag	<i>Study of the risk-adjusted pricing methodology model with methods of geometrical analysis</i>
12:30 - 14:00	Lunch	
14:00 - 14:30	V. Mazalov	<i>Best-choice problem with disorder and imperfect information</i>
14:30 - 14:50	T. Chudjakow	<i>The best choice problem under ambiguity</i>
14:50 - 15:10	M. Tamaki	<i>Optimal choice of the best available applicant</i>
15:10 - 15:30	A. Krasnosielska	<i>Optimal stopping time problem with random lifetime</i>
15:30 - 15:50	D. Ramsey	<i>Mutual mate choice with multiple criteria</i>
15:50 - 16:30	Coffee	
16:30 - 17:00	S. Villeneuve	<i>On the modelling of debt maturity and endogenous default: a caveat</i>
17:00 - 17:30	R. Stockbridge	<i>A novel analysis of entry-and-exit investment decisions</i>
17:30 - 18:00	H. Pham	<i>Optimal portfolio liquidation with execution cost and risk</i>

Wednesday 24.6.

09:00 - 09:30	L. Shepp	<i>How to gamble if you must (and if you really hate to gamble)</i>
09:30 - 10:00	C. Zhang	<i>Primitive casinos in the presence of inflation</i>
10:00 - 10:30	I. Grigorescu	<i>Optimal strategy for the Vardi casino</i>
10:30 - 11:00	Coffee	
11:00 - 11:30	G. Peskir	<i>The British put-call symmetry</i>
11:30 - 11:50	K. Glover	<i>Path dependent British options</i>
11:50 - 12:10	J. Du Toit	<i>A sojourn time problem for Brownian motion with drift</i>
12:10 - 12:30	J. Sexton	<i>Optimal portfolio selection in carbon emissions market</i>
12:30 - 14:00	Lunch	
14:00 - 14:30	K. Helmes	<i>A linear programming method to derive optimal thinning strategies for classes of stochastic forest models</i>
14:30 - 14:50	K. Matsumoto	<i>Simple improvement method for upper bound of American options</i>
14:50 - 15:10	N. Rehman	<i>American foreign-exchange option in time-dependent one-dimensional diffusion model for exchange rate</i>
15:10 - 15:30	K. Szajowski	<i>On optimal stopping of risk process</i>
15:30 - 16:00	Coffee	
16:00 - 16:30	B. Djehiche	<i>Stochastic impulse control for non-Markov processes</i>
16:30 - 17:00	B. Bouchard	<i>Optimal control under stochastic target constraints</i>
17:00	Excursion	

Thursday 25.6.

09:00 - 09:30	Y. Kifer	<i>Perfect and partial hedging for multiple exercise (swing) game options</i>
09:30 - 09:50	E. Baurdoux	<i>The Shepp–Shiryaev stochastic game driven by a spectrally negative Lévy process</i>
09:50 - 10:10	Y. Dolinsky	<i>Applications of weak convergence for hedging of American and game options</i>
10:10 - 10:30	K. Van Schaik	<i>On the McKean optimal stopping game driven by a spectrally negative Lévy process</i>
10:30 - 11:00	Coffee	
11:00 - 11:30	H. Lerche	<i>Generalized parking problems</i>
11:30 - 11:50	S. Christensen	<i>On measure-changing-techniques for optimal stopping of diffusions</i>
11:50 - 12:10	M. Xu	<i>Infinite horizon optimal search problem with hiring and firing options</i>
12:10 - 12:30	S. Dayanik	<i>Compound Poisson disorder problems with nonlinear detection delay penalty cost functions</i>
12:30 - 14:00	Lunch	
14:00 - 14:30	A. Kyprianou	<i>General tax structures and the Lévy insurance risk model</i>
14:30 - 14:50	R. Loeffen	<i>De Finetti's dividend problem with absolutely continuous controls</i>
14:50 - 15:10	J. Pardo	<i>The Gapeev–Kühn stochastic game driven by a spectrally positive Lévy process</i>
15:10 - 15:30	H. Xing	<i>On the optimal stopping problems for Lévy processes</i>
15:30 - 15:50	M. Mikou	<i>The smooth-fit principle of the American put price in the exponential Lévy model</i>
15:50 - 16:30	Coffee	
16:30 - 17:00	J. Pedersen	<i>Some non-linear non-standard optimal stopping problems</i>
17:00 - 17:30	E. Ekström	<i>Optimal liquidation of a call spread</i>
17:30 - 18:00	D. Hobson	<i>Recovering a time-homogeneous price process from perpetual option prices</i>
19:00	Dinner	

Friday 26.6.

09:00 - 09:30	F. Delbaen	<i>Monetary time consistent utility functions</i>
09:30 - 09:50	A. Pasternak	<i>Optimal stopping of a risk process in a</i>
	-Winiarski	<i>continuous-time disorder model</i>
09:50 - 10:10	J. Vorbrink	<i>Exercise strategies for American</i>
		<i>exotic options under ambiguity</i>
10:10 - 10:30	R. Lundgren	<i>Optimal stopping and reselling of European options</i>
10:30 - 11:00	Coffee	
11:00 - 11:30	I. Meilijson	<i>The expected diameter of an L^2-bounded martingale</i>
		<i>is bounded from above by $\sqrt{3}$ times the standard</i>
		<i>deviation of the last term</i>
11:30 - 11:50	J. Lempa	<i>Optimal timing with Poisson clock</i>
11:50 - 12:10	M. Ludkovski	<i>A simulation approach to optimal stopping</i>
		<i>under partial information</i>
12:10 - 12:30	P. Windridge	<i>Minimising the time to a majority decision</i>
12:30 - 14:00	Lunch	
14:00 - 14:30	M. Zervos	<i>π options</i>
14:30 - 15:00	I. Sonin	<i>The optimal stopping of "seasonal" observations</i>
		<i>and the game of "seasonal" stopping</i>
15:00 - 15:20	C. Steinberg	<i>Continue, stop, restart probability model</i>
15:20 - 15:40	E. Presman	<i>Modification of Sonin's algorithm for</i>
		<i>optimal stopping of Markov chain</i>
15:40 - 16:10	Coffee	
16:10 - 16:40	P. Gapeev	<i>Some optimal stopping problems in models</i>
		<i>with partial information</i>
16:40 - 17:10	L. Alvarez	<i>A class of solvable optimal stopping problems of</i>
		<i>spectrally negative jump diffusions</i>