

Vienna Congress on Mathematical Finance

Vienna, Mon–Wed, Sept. 9–11, 2019

Mon., Sept. 9

8:00	Registration				
8:50	Welcome Address				
9:00	LC: Sebastian Jaimungal				
9:50	LC: Beatrice Acciaio				
10:40	LC: Coffee Break & Poster Session				
11:20	Damir Filipovic	Fissler	Liang	Packham	Christensen
11:50	Kathrin Glau	Le Courtois	Arai	Bertschinger	Valberg-Madsen
12:05		Lubos	Cao	Ladyzhets	Mazzoran
12:20	Lunch Break & LC: Poster Session				
12:50	Marcel Nutz	Zanette	Majid	Kovacova	Souza
14:10	Sigrid Källblad	De Gennaro Aquino	Alfeus	Strub	Voss
14:40		Kratsios	Abi Jaber	Calvia	Korsaye
14:55	LC: Coffee Break & Poster Session				
15:10	LC: Paul Embrechts				
15:40	LC: Coffee Break & Poster Session				
16:10	LC: Paul Embrechts				
17:00	LC: Panel Discussion "The big data revolution in mathematical finance"				
17:10	Welcome Reception & Poster Presentation				
18:00	Welcome Reception & Poster Presentation				
19:30	Welcome Reception & Poster Presentation				

Tue., Sept. 10

LC ... Library & Learning Center: plenary talks, poster session and panel discussion on Monday & Tuesday
D5 ... Department Building: all parallel sessions as well as plenary talk on Wednesday

9:00	LC: Fred Espen Benth				
9:50	LC: Christa Cuchiero				
10:40	LC: Coffee Break & Poster Session				
11:10	Julien Guyon	Pohl	Garcia-Jorcano	Park	Liebrich
11:40	Archil Gulisashvili	Schmocker	Summer	Munari	Nendel
11:55		Wutte	Detering	Li	Backhoff-Veraguas
12:10	Guided Architectural Walk on WU Campus (registration necessary in advance)				
12:40	Guided Architectural Walk on WU Campus (registration necessary in advance)				
12:45	Guided Architectural Walk on WU Campus (registration necessary in advance)				
13:45	Lunch Break				
14:30	Peter Bank	Serrano	Sgarra	Herbertsson	Gudkov
15:00	Eyal Neuman	Offermann	Karbach	Umeorah	Barucci
15:15		Birghila	Pospíšil	Baviera	Sobala
15:30	D5: Coffee Break				
16:00	D5: Coffee Break				
16:30	Zach Feinstein	Eksi-Altay	Shkel	Gerencsér	
17:00	Ying Jiao	Altay	Lagunas Merino	Pötz	
17:15		Kamma	Azzone	Ağaçbe	
17:30	Conference Dinner at the Vienna City Hall				
18:00	Conference Dinner at the Vienna City Hall				
19:00	Conference Dinner at the Vienna City Hall				
23:00	Conference Dinner at the Vienna City Hall				

Wed., Sept. 11

9:00	Nikolaus Hautsch	Mathys	Colaneri	Molitor	
9:30	Emmanuel Bacry	Vanmaele	Rigger	Roux	
9:45		Liebmann	Gapeev	Orihuela	
10:00	D5: Coffee Break				
10:30	D5: Coffee Break				
11:00	Luitgard Veraart	Nika	Ulze	Ortiz-Latorre	
11:30	Josef Teichmann	Tikosi	Chen	Haubold	
11:45		Koshiyama	Radojicic	Svaluto-Ferro	
12:00	D5: Lunch Break				
12:30	D5: Lunch Break				
13:30	Blanka Horvath	Hlavinová	Giordano	Kurt	Tarrant
14:00	Miklós Rásonyi	Smirnow	Fiacco	Damian	Abramov
14:15		Arduca	Khosrawi	Hirk	Araneda
14:30	D5: Coffee Break				
15:00	D5: Coffee Break				
15:20	D5: Bruno Bouchard				
16:05	D5: Antoine Jacquier				
16:50	Closing Talk: D5: Walter Schachermayer				
17:20	Closing Remarks				
17:30	Closing Remarks				

VCMF 2019
Schedule

