VCMF Educational Workshop

Vienna, Thu–Fri, Sept. 12–13, 2019
Room A, Building D5, ground floor (D5.0.001)

**Thu., Sept. 12**

8:30 - Registration
9:00 - Welcome Address
9:10 - Julien Guyon
   "The Particle Method for Smile Calibration"
   (part 1)
10:40 - Coffee Break
11:10 - Julien Guyon
   "The Particle Method for Smile Calibration"
   (part 2)
12:40 - Lunch Break
14:00 - Luitgard A. M. Veraart
   "Systemic risk in financial networks"
   (part 1)
15:30 - Coffee Break
16:00 - Huyên Pham
   "Control of McKean-Vlasov systems and applications"
   (part 1)
17:30 - VCMF 2019 Schedule

**Fri., Sept. 13**

9:00 - Huyên Pham
   "Control of McKean-Vlasov systems and applications"
   (part 2)
10:30 - Coffee Break
10:50 - Luitgard A. M. Veraart
   "Systemic risk in financial networks"
   (part 2)
12:20 - Lunch Break
13:30 - Josef Teichmann
   "The role of randomness in deep learning"
   (part 1)
15:00 - Coffee Break
15:20 - Josef Teichmann
   "The role of randomness in deep learning"
   (part 2)