

# 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	<b>Julien Guyon</b> "The Particle Method for Smile Calibration" (part 1)
10:40	Coffee Break
11:10	<b>Julien Guyon</b> "The Particle Method for Smile Calibration" (part 2)
12:40	Lunch Break
14:00	<b>Luitgard A. M. Veraart</b> "Systemic risk in financial networks" (part 1)
15:30	Coffee Break
16:00	<b>Huyên Pham</b> "Control of McKean-Vlasov systems and applications" (part 1)
17:30	

## Fri., Sept.13

9:00	<b>Huyên Pham</b> "Control of McKean-Vlasov systems and applications" (part 2)
10:30	Coffee Break
10:50	<b>Luitgard A. M. Veraart</b> "Systemic risk in financial networks" (part 2)
12:20	Lunch Break
13:30	<b>Josef Teichmann</b> "The role of randomness in deep learning" (part 1)
15:00	Coffee Break
15:20	<b>Josef Teichmann</b> "The role of randomness in deep learning" (part 2)
16:50	

**VCMF 2019**  
Schedule



