Vienna Congress on Mathematical Finance

Vienna, Mon–Wed, Sept. 12–14, 2016

VCMF Educational Workshop

Vienna, Thu–Fri, Sept. 15–16, 2016

Mon., Sept. 12

8:00	**Registration**	
8:50	**Welcome Address**	
9:00	Hans **Föllmer**	
9:50	Almut **Veraart**	
10:40	Coffee Break	
11:10	Contributed Talks	
11:40	Contributed Talks	
12:10	Contributed Talks	
12:40	Lunch Break	
14:00	Elisa **Alos**	Contributed Talks
14:30		Contributed Talks
14:45	Christian **Bayer**	
15:00		Contributed Talks
15:30	Coffee Break	
16:00	Contributed Talks	Agostini **Capponi**
16:30	Contributed Talks	
16:45		Philipp **Schönbucher**
17:00	Contributed Talks	
17:30		
17:40	**Panel Discussion** Gabriela **de Raaij**, Thomas **Steiner**, Johann **Strobl**, Josef **Teichmann**, Moderator: Walter **Schachermayer**	
18:30	**Welcome Reception**	
20:00		

Tue., Sept. 13

9:00	Peter **Friz**	
9:50	Emmanuel **Gobet**	
10:40	Coffee Break	
11:10	Contributed Talks	
11:40	Contributed Talks	
12:10	Contributed Talks	
12:40	Lunch Break	
14:00	Beatrice **Acciaio**	Contributed Talks
14:30		Contributed Talks
14:45	Patrick **Cheridito**	
15:00		Contributed Talks
15:30	Coffee Break	
16:00	Contributed Talks	Ulrich **Horst**
16:30	Contributed Talks	
16:45		Doerte **Kreher**
17:00	Contributed Talks	
17:30		

Wed., Sept. 14

9:00	Freddy **Delbaen**	
9:50	Mathieu **Rosenbaum**	
10:40	Coffee Break	
11:10	Contributed Talks	Antonis **Papapantoleon**
11:40	Contributed Talks	
11:55		Rüdiger **Kiesel**
12:10	Contributed Talks	
12:40	Lunch Break	
14:00	Contributed Talks	
14:30	Contributed Talks	
15:00	Jorge P. **Zubelli**	Contributed Talks
15:30		
15:45	Coffee Break	
16:00	Josef **Teichmann**	
16:50	**Closing Remarks**	
17:00		

Thu., Sept. 15

8:30	Registration
9:00	Welcome Address
9:10	Johannes **Muhle-Karbe** "Option Pricing and Hedging with Model Uncertainty" (part 1)
10:40	Coffee Break
11:10	Peter **Tankov** "Asymptotic Methods for Optimal Tracking: Lower Bounds, Feedback Strategies and Applications in Finance" (part 1)
12:40	Lunch Break
14:00	Alexander **McNeil** "Market Risk Models and Backtesting" (part 1)
15:30	Coffee Break
16:00	Nicole **Bäuerle** "Markov Decision Processes with Applications to Finance and Insurance" (part 1)
17:30	

Fri., Sept.16

9:00	Alexander **McNeil** "Market Risk Models and Backtesting" (part 2)
10:30	Coffee Break
10:50	Nicole **Bäuerle** "Markov Decision Processes with Applications to Finance and Insurance" (part 2)
12:20	Lunch Break
13:30	Johannes **Muhle-Karbe** "Option Pricing and Hedging with Model Uncertainty" (part 2)
15:00	Coffee Break
15:20	Peter **Tankov** "Asymptotic Methods for Optimal Tracking: Lower Bounds, Feedback Strategies and Applications in Finance" (part 2)
16:50	

I, ...(name), confirm that I attended the marked ✓ talks, parallel sessions and panel discussion.
Please send me a confirmation for CPD
for the following actuarial association:

....

....
signature

VCMF 2016

Request for CPD-Confirmation