

Vienna Congress on Mathematical Finance

Vienna, Mon–Wed, Sept. 9–11, 2019

Mon., Sept. 9

8:00	Registration	
8:50	Welcome Address	
9:00	Sebastian Jaimungal	
9:50	Beatrice Acciaio	
10:40	Coffee Break & Poster Session	
11:20	Damir Filipovic	Contributed Talks
11:50		Contributed Talks
12:05		Contributed Talks
12:20	Kathrin Glau	Contributed Talks
12:50		Contributed Talks
	Lunch Break & Poster Session	
14:10	Contributed Talks	Marcel Nutz
14:40	Contributed Talks	
14:55	Contributed Talks	Sigrid Källblad
15:10	Contributed Talks	
15:40	Coffee Break & Poster Session	
16:10	Paul Embrechts	
17:00	Panel Discussion "The big data revolution in mathematical finance"	
17:10		
18:00	Welcome Reception & Poster Presentation	
19:30		

Tue., Sept. 10

9:00	Fred Espen Benth	
9:50	Christa Cuchiero	
10:40	Coffee Break & Poster Session	
11:10	Julien Guyon	Contributed Talks
11:40		Contributed Talks
11:55		Contributed Talks
12:10	Archil Gulisashvili	Contributed Talks
12:40		Contributed Talks
12:45	Guided Architectural Walk on WU Campus (registration necessary in advance)	
13:45	Lunch Break	
14:30	Contributed Talks	Peter Bank
15:00	Contributed Talks	
15:15	Contributed Talks	Eyal Neuman
15:30	Contributed Talks	
16:00	Coffee Break	
16:30	Zach Feinstein	Contributed Talks
17:00		Contributed Talks
17:15		Contributed Talks
17:30	Ying Jiao	Contributed Talks
18:00		Contributed Talks
19:00	Conference Dinner at the Vienna City Hall	
23:00		

Wed., Sept. 11

9:00	Contributed Talks	Nikolaus Hautsch
9:30		
9:45	Contributed Talks	
10:00	Contributed Talks	Emmanuel Bacry
10:30	Coffee Break	
11:00	Luitgard Veraart	Contributed Talks
11:30		Contributed Talks
11:45		Contributed Talks
12:00	Josef Teichmann	Contributed Talks
12:30		Contributed Talks
	Lunch Break	
13:30	Contributed Talks	Blanka Horvath
14:00	Contributed Talks	
14:15	Contributed Talks	Miklós Rásonyi
14:30	Contributed Talks	
15:00	Coffee Break	
15:20	Bruno Bouchard	
16:05	Antoine Jacquier	
16:50	Closing Talk: Walter Schachermayer	
17:20	Closing Remarks	
17:30		

VCMF Educational Workshop

Vienna, Thu–Fri, Sept. 12–13, 2019

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		

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)	
16:50		

VCMF 2019
Schedule

