The First Bachelier Winter School

PROGRAM

Monday, 20.01.
14.00-15.30 Longevity risk. (Stéphane Loisel)
15.40-17.10 Optimal posting of orders: learning by trading. (Gilles Pagès)
17.30-19.00 High speed trading. (Iosif Itkin)

Tuesday, 21.01.
14.00-15.30 Recent advances in high frequency trading: Statistical estimation and optimal strategies. (Mathieu Rosenbaum)
15.40-17.10 Optimal posting of orders: learning by trading. (Gilles Pagès)
17.30-19.00 Optimal posting of orders: learning by trading. (Gilles Pagès)

Wednesday, 22.01.
14.00-15.30 Recent advances in high frequency trading: statistical estimation and optimal strategies. (Mathieu Rosenbaum)
15.40-17.10 Recent advances in high frequency trading: statistical estimation and optimal strategies. (Mathieu Rosenbaum)
17.30-19.30 About longevity modelling. (Nicole El Karoui)

Thursday, 23.01.
14.00-15.30 About longevity modelling. (Nicole El Karoui)
15.40-17.10 New results in optimal stopping and disorder problems. (Albert Shiryaev)
17.30-19.00 Arbitrage theory under transaction costs. (Yuri Kabanov)

Friday, 24.01.
14.00-15.30 New results in optimal stopping and disorder problems. (Albert Shiryaev)
15.40-17.30 Arbitrage theory under transaction costs. (Yuri Kabanov)