# $18^{th}$ Summer School in Risk Finance and Stochastics

## 6/9 - 8/9/2021

## Program

### MONDAY, $6^{th}$ September

**17.30** *Opening*
**18.00 - 20.00** Massimo Marinacci (Universita Bocconi, Milano) *Models and Decisions*
**20.00 - 21.00** Athanasios Yannacopoulos (AUEB) *Decision theory and optimal transport (tentative)*

### TUESDAY, $7^{th}$ September

**15.00 - 18.00** Grzegorz Pawlina (Lancaster) *Continuous-time corporate finance and expected equity returns*
**18.00 - 20.00** Joseph Teichmann (ETH) Universal *approximation on path spaces and Machine Learning in Finance*
**20.00 - 20.30** Ferdinandos Kottas (Maynooth University) *Performance and factor structure in Green, Grey and Red Securities*

### WEDNESDAY, $8^{th}$ September

**15.00 - 16.30** Ioannis Baltas (Univ. of the Aegean) *Robust control and applications in Finance and Insurance*
**16.30 - 17.00** Kostantinos Kaloudis (Napoli) *TBA*
**17.00 - 17.30** Christos Merkatas (Aalto University) *Bayesian nonparametric estimation of random dynamical systems*
**17.30 - 19.00** Gerhard-Wilhelm Weber (Poznan University of Technology) *Maximum principle for stochastic optimal control of a Markov regime switching jump diffusion model with delay and an extension to games*
**19.00 - 20.00** Benoit Chevalier-Roignant (Emlyon) *A Model for Wind Farm Management with Option Interactions*