



15th Summer School in Stochastic Finance Athens, 9/7 – 13/7/2018

Program

MONDAY, 9th July

09.30 - 10.00 Registration

10.00 - 10.15 Welcoming remarks

10.15 - 12.15 C. Siettos (NTUA)

Bridging agent-based stochastic simulations and continuum-level numerical analysis I

12.15 - 12.45 Break

12.45 - 14.45 C. Siettos (NTUA)

Bridging agent-based stochastic simulations and continuum-level numerical analysis II

14.45 - 15.00 Break

15.00 - 16.00 I. Baltas (U of the Aegean)

Robust portfolio decisions for financial institutions

TUESDAY, 10th July

10.00 - 11.30 B. Chevalier-Roignant (KCL)

Option to defer and expand capacity

11.30 - 11.45 Break

11.45 - 12.15 B. Chevalier-Roignant (KCL)

Sequential capacity expansion

12.15 - 12.30 Break

12.30 - 14.00 B. Chevalier-Roignant (KCL)

Capacity and output choices in oligopoly

14.00 - 15.00 Ath. Papanikolaou (Praxia Bank)

IFRS 9 modeling-Challenges and difficulties

WEDNESDAY, 11th July

10.00 - 12.00 L. Rompolis (AUER)

GARCH option pricing: A review

12.00 - 12.30 Break

12.30 - 14.30 S. Hatjispyros (U of the Aegean)

Bayesian non-parametric methods and estimation in financial econometrics

14.30 – 15.00 K. Kaloudis (U of the Aegean)
Random dynamical systems: A Bayesian approach

THURSDAY, 12th July

10.00 - 12.00 K. Vasileiadis (AUEB)
Mixed Data Sampling (MIDAS) techniques in finance and economics

12.00 - 12.30 *Break*

12.30 - 13.30 P. Papaioannou (NTUA & Quantelion)
Unsupervised and supervised machine learning in quantitative finance

13.30 - 13.45 *Break*

13.45 - 15.45 Ath. Pantelous (Monash U)
Quantitative methods in behavioural finance

15.45 - 16.00 *Break*

16.00 – 17.00 J. Halikias (AUEB)
Use of official statistics and compilation of performance indices as a tool of economic policy: The case of Greek manufacturing sector

FRIDAY, 13th July

10.00 - 12.00 F. Santambrogio (U Paris-Sud)
Optimal transport theory and applications in finance I

12.00 - 12.30 *Break*

12.30 - 13.30 F. Santambrogio (U Paris-Sud)
Optimal transport theory and applications in finance II

13.30 - 14.30 G. Papayiannis (AUEB & HNA)
Optimal transport theory and risk management

Organizing Committee

G. P. Kouretas, Professor (AUEB)

A. E. Tsekrekos, Associate Professor (AUEB)

S. Xanthopoulos, Associate Professor (University of the Aegean)

A.N. Yannacopoulos, Professor (AUEB)

Financed by

Athens University of Economics and Business

Athens University of Economics and Business, Evelpidon building

Evelpidon 47A & Lefkados 33 str., 6th floor, Room 601

