

Program Agenda:

Friday, April 28th

10 -- 11	Registration, Coffee, and Welcome		
11 -- 11:30	Time-consistency of Indifference Prices and Monetary Utility Functions	Patrick Cheridito	Princeton
11:45 -- 12:15	A Generalized Lando's Formula: A Filtration Expansion Perspective	Xin Guo	Cornell
12:30 -- 1:00	What Is a Good Measure of Risk: The Controversies and a Different Set of Axioms	Steve Kou	Columbia
1:00 -- 2:30	LUNCH		
2:30 -- 3:00	Shortfall Risk Measures and Utility Maximization under Model Uncertainty	Stefan Weber	Cornell
3:00 -- 3:30	COFFEE		
3:30 -- 4:00	Computing Strategies for Achieving Acceptability (pdf)	Soumik Pal	Columbia
4:30 -- 5:00	A Market-Induced Mechanism for Stock Pinning	Marco Avellaneda	NYU

Saturday, April 29

9:00 -- 9:30	Default Risk Premia and Asset Returns	Antje Berndt	Carnegie Mellon
9:30 -- 10:00	COFFEE		
10:00 -- 10:30	Malliavin Greeks without Malliavin Calculus	Nan Chen	Columbia
10:45 -- 11:15	Time Consistency and Executive Stock Options	Vicky Henderson	Princeton
11:30 -- Noon	On Multi-period Factor Models as Cointegration Models	David Lando	Copenhagen
Noon -- 2:00	LUNCH		
2:00 -- 2:30	Are Option-Pricing and Utility-Maximization Problems Well Posed? (pdf)	Kasper Larsen	CMU
2:30 -- 3:00	COFFEE		
3:00 -- 4:00	Asymptotic Analysis of Utility Based Hedging Strategies for Small Quantities of Derivatives	Dmitry Kramkov	Carengie Mellon