

November 30

10:00-10:40	Alexander Schied	Cornell University	Optimal portfolio liquidation and predatory trading [slides]
10:50-11:30	Gordan Zitkovic	University of Texas	A perspective on the stochastic equilibrium problem [slides]
11:40-12:20	Jean Jacod	Universite Paris VI	Volatility and Jumps in Presence of Microstructure Noise (joint with Yacine Ait-Sahalia) [slides]
2:00-2:40	Rene Carmona	Princeton University	Market Designs for Emission Trading Schemes [slides]
2:50-3:30	Thaleia Zariphopoulou	University of Texas	Stochastic pdes in portfolio choice [slides]
4:00-4:40	Steve Kou	Columbia University	What Is a Good External Risk Measure: Bridging the Gaps between Robustness, Subadditivity, and Insurance Risk Measures [slides]
4:50-5:30	Ken Kim	Columbia University	Moment Explosions and Stationary Distributions in Affine Diffusion Models [slides]

December 1

9:00-9:40	Steven E. Shreve	Carnegie Mellon University	Futures Trading with Transaction Costs [slides]
9:50-10:30	Peter Carr	NYU and Bloomberg	Static Hedging under Zero Drift CEV [slides]
11:00-11:40	Paolo Guasoni	Boston University	Portfolios and Risk Premia for the Long Run
11:50-12:30	Kasper Larsen	Carnegie Mellon University	Continuity of utility-maximization with respect to preferences
2:10-2:50	Dilip Madan	University of Maryland	Equilibrium Asset Pricing with Non-Gaussian Factors and Exponential Utility [slides]
3:00-3:40	Rama Cont	Columbia University	Recovering Credit Portfolio Loss Rates from CDO Tranches: Solution of an inverse problem by intensity control [slides]
3:50-4:30	Ronnie Sircar	Princeton University	Twists and Turns in the Skew and Term Structure:Calibration 2.0 of the Implied Volatility Surface [slides]