International Conference on Financial Risks and Uncertainties

Program

August 27

Time	Speaker	Title
9:30-9:45		Opening Address
9:45-10:30	Chen Nan	An Optimization View of Financial Systemic Risk Modeling: The Network Effect and the Market Liquidity Effect
10:30-11:15	Kazuhiro Yasuda	On Classical and Restricted Impulse Stochastic Control for the Exchange Rate
11:15-12:00	Hitoshi Hayakawa	Monetary Asset Bubble
12:00-13:30	Lunch Break	
13:30-14:15	Kazutoshi Yamazaki	Parisian reflection and applications in insurance and credit risk
14:15-15:00	Lingfei Li	Error Analysis of Finite Difference and Markov Chain Approximations for Option Pricing
15:00-15:15	Break	
15:15-16:00	Sebastian Jaimungal	Mean-Field Games and Systemic Risk with Ambiguity Aversion
16:00-16:45	Christopher Ting	Fully Model-Free Approach to the Term Structures of Financial Uncertainties
16:45-17:30	Tomonori Nakatsu	An integration by parts type formula for stopping times and its application

August 28

10:00-17:00	Reports and discussions on recent developments on the analysis of capital markets with model uncertainty
17:00-17:15	Closing Address