

MONDAY 2022-06-27

|             |   |  |   |                             |
|-------------|---|--|---|-----------------------------|
| 8:30-8:50   | Registration  |  |   |                             |
| 8:50-9:00   | Welcome talk  |  |   |                             |
| 9:00-10:00  | Plenary talk : Marco Fuhrman Amphi 012 Chairwoman : Monique Jeanblanc |  |   |                             |
| 9:30-10:00  | Invited Talk : Dan Crisan Amphi 012 Chairwoman : Monique Jeanblanc    |  |   |                             |
| 10:00-10:30 | Coffee Break  |  |   |                             |
| 10:30-11:00 | Parallel sessions   |  |   |                             |
| organisers  | Alexandre Popier, Zhou Chao, Guanxing Fu<br><b>REMOTE SESSION</b>     | (contributed)  | Christel Geiss                                    | Thomas Kruse                |
| title       | FBSDEs in utility maximization games                                  | Connection with PDEs - 1                             | BSDEs, mean-field equations and irregularity      | Numerical methods for BSDEs |
| room        | Amphi 012   | Amphi 108  | Room 125  | Room 126                    |
| Chair       | Alexandre Popier  | Serguey Nadtochiy                                    | Christel Geiss                                    | Thomas Kruse                |
| 11:00-11:30 | Guangxing Fu  | Xiaolu Tan   | Stefan Geiss                                      | Stefan Ankirchner           |
| 11:30-12:00 | Xizhi Su  | Jianjun Zhou <b>REMOTE TALK</b>                      | Alexander Steinicke                               | Christian Bender            |
| 12:00-12:30 | Chen Yang   | Huilin Zhang   | Dan Crisan, Imperial                              | Long Teng                   |
| 12:30-13:00 | Lunch Break   |  |   |                             |
| 13:00-13:30 | Lunch Break   |  |   |                             |
| 13:30-14:00 | Parallel sessions   |  |   |                             |
| organisers  | (contributed)   | (contributed)  | (contributed)                                     | (contributed)               |
| title       | Mean-Field Systems and applications                                   | Connection with Economics and finance                | Reflected BSDEs                                   | Numerical methods - 1       |
| room        | Amphi 012   | Amphi 108  | Room 125  | Room 126                    |
| chair       | Lulasz Szpruch  | Peter Bank   | Marie-Amélie Morlais                              | Christian Bender            |
| 14:00-14:30 | William Hammersley  | Shichun Wang   | Adrien Richou                                     | Emmanuel Gobet              |
| 14:30-15:00 | Bernt Oksendal <b>REMOTE TALK</b>                                     | Xun Li <b>REMOTE TALK</b>                            | Nacer Ourkiya <b>REMOTE TALK</b>                  | Christel Geiss              |
| 15:00-15:30 | Jani Nykänen  | Laurent Denis  | Ihsan Arharas                                     | Jean-François Chassagneux   |
| 15:30-16:00 | Jodi Dianetti   | Mehdi Talbi  |   | Wanqing Wang                |
| 16:00-16:30 | Coffee Break  |  |   |                             |
|             | Parallel sessions   |  |   |                             |
| organisers  | Monique JeanBlanc and Paolo Di Tella                                  | Mikhail Urusov                                       | David Siska and Lukasz Szpruch                    | Etienne Tanré               |
| title       | BSDEs, Enlargement of Filtrations and Information in Finance          | BSDEs in trade execution problems and related topics | From control theory to Deep Learning and back - 1 | Mean-field systems          |
| room        | Amphi 012   | Amphi 108  | Room 125  | Room 126                    |
| Chair       | Paolo Di Tella and Monique Jeanblanc                                  | Mikhail Urusov                                       | David Siska                                       | Etienne Tanré               |
| 16:30-17:00 | Elena Bandini   | Julia Ackermann                                      | Xin Guo   | François Delarue            |
| 17:00-17:30 | Alessandro Calvia   | Peter Bank   | Sebastian Jaimungal                               | Wilhelm Stannat             |
| 17:30-18:00 | Claudia Ceci  | Ulrich Horst   | James-Michael Leahy                               | Milica Tomasevic            |

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| Mean-Field & Co                        |
| Connections with ECONOMICS AND FINANCE |
| BSDES & CO                             |
| NUMERICS                               |
| CONNECTIONS WITH PDES                  |