

Mathematics and Machines: Navigating the Transition from Brown to Sustainable Finance

Program Overview

Day 1: Tuesday (May 26) – Algorithmic Trading

- 10:00 – 10:15 Opening session
- 10:15 – 11:45 Mini-course (*Johannes Muhle-Karbe, Imperial College London*)
- 11:45 – 12:15 Invited talk (*Mathieu Rosenbaum, École Polytechnique*)
- 12:15 – 13:15 Lunch break
- 13:15 – 13:45 Industry session (*Rob Graummans, AFM*)
- 13:45 – 14:30 Panel discussion
- 14:30 – 14:45 Break
- 14:45 – 15:15 Invited talk (*Eduardo Abi Jaber, École Polytechnique*)
- 15:15 – 15:45 Invited talk (*Christa Cuchiero, University of Vienna*)
- 15:45 – 16:15 Break
- 16:15 – 17:00 Group work (parallel sessions)
- 17:00 – 18:30 Poster session & Welcome reception

Day 2: Wednesday (May 27) – Sustainable and Green Finance

- 09:00 – 10:30 Mini-course (*René Aïd, Université Paris-Dauphine*)
- 10:30 – 11:00 Break
- 11:00 – 11:30 Invited talk (*Giorgia Callegaro, University of Padova*)
- 11:30 – 12:00 Industry session (*Koos Gubbels, Achmea*)
- 12:00 – 13:15 Lunch break
- 13:15 – 14:15 Panel discussion
- 14:15 – 14:45 Invited talk (*Peter Tankov, ENSAE ParisTech*)
- 14:45 – 15:15 Invited talk (*Olivier Guéant, Université Paris Cité*)
- 15:15 – 15:45 Break
- 15:45 – 16:30 Group work (parallel sessions)
- 16:30 – 18:00 Practitioner's afternoon

Day 3: Thursday (May 28) – Machine Learning and Stochastic Control in Finance

- 09:00 – 10:30 Mini-course (*Blanka Horváth, University of Oxford*)
- 10:30 – 11:00 Break
- 11:00 – 11:30 Invited talk (*Christian Bayer, WIAS Berlin*)
- 11:30 – 12:00 Industry session (*Iman Honarvar, Robeco*)
- 12:00 – 13:15 Lunch break
- 13:15 – 14:15 Panel discussion
- 14:15 – 14:45 Invited talk (*Geneviève Gauthier, HEC Montréal*)
- 14:45 – 15:15 Invited talk (*Irene Monasterolo, Utrecht University*)
- 15:15 – 15:45 Break
- 15:45 – 16:15 Group work (parallel sessions)
- 16:15 – 16:45 Invited talk (*Athena Picarelli, Verona*)
- 17:00 – Excursion & Dinner

Day 4: Friday (May 29) – FinTech: Modeling and Trading in Decentralized Exchanges

- 09:00 – 10:30 Mini-course (*Emmanuel Gobet, École Polytechnique*)
- 10:30 – 11:00 Break
- 11:00 – 11:30 Invited talk (*Nathalie Packham, HWR Berlin*)
- 11:30 – 12:00 Industry session (*Jasper Anderluh, APC / TUD*)
- 12:00 – 13:00 Lunch
- 13:00 – 13:30 Invited talk (*Yuying Li, University of Waterloo*)
- 13:30 – 14:00 Invited talk (*Dylan Possamai, ETH Zurich*)
- 14:00 – 15:00 Group work (parallel sessions) & Wrap-up