## THE UNIVERSITY OF MANCHESTER

## CENTRE FOR MATHEMATICAL RESEARCH IN ECONOMICS AND FINANCE

## 3rd Conference

# Mathematical Economics and Finance

Conference organisers:

Igor Evstigneev, University of Manchester

Thorsten Hens, University of Zurich

Location: Manchester Conference Centre, Sackville Street, Manchester M1 3BB

Venue: The Pioneer Room

When: 1 – 2 September 2019

**Day 1, Sunday 1 September**

| | |
|---|---|
| 12:30 - 12:55 | Registration & Coffee |
| 12:55 - 13:00 | Welcome address by the organisers |
| 13:00 - 13:30 | Jerome Detemple<br>Optimal Investment in Mutually Exclusive Projects and Operating Leverage: The Value of Green Energy |
| 13:30 - 14:00 | Yuri Kifer<br>Minimizing the Shortfall Risk for Game Options |
| 14:00 - 14:30 | Saul Jacka<br>Optimal Stopping and Technical Analysis |
| 14:30 - 15:30 | Lunch |
| 15:30 - 16:00 | Abraham Neyman<br>Optimization with Limited Memory in Stochastic Games |
| 16:00 - 16:30 | Eugene A. Feinberg<br>Solutions for Zero-Sum Two-Player Games with Noncompact Decision Sets |
| 16:30 - 17:00 | Herakles Polemarchakis<br>Bayesian Dialogues |
| 17:00 - 17:30 | Coffee Break |
| 17:30 - 18:00 | Frank Riedel<br>Viability and Arbitrage under Knightian Uncertainty |
| 18:00 - 18:30 | Yuri Kabanov<br>A Set-Valued Approach to Models with Small Transaction Costs |
| 18:30 - 19:00 | Ashkan Nikeghbali<br>Dependency, Cumulants and Fluctuations with Applications to Loss Portfolios |

**Dinner at 8 pm**

**Day 2, Monday 2 September**

| | |
|---|---|
| 8:00 - 8:30 | Elyès Jouini<br>Equilibrium Manager Compensation with Asymmetric Information, Trading Constraints and Beliefs Heterogeneity |
| 8:30 - 9:00 | Paolo Guasoni<br>Sharing Profits in the Sharing Economy |
| 9:00 - 9:30 | Teemu Pennanen<br>Pricing Index Options by Static Hedging under Finite Liquidity |
| 9:30 - 10:00 | Coffee Break |
| 10:00 - 10:30 | Sjur Didrik Flåm<br>Double Auctions, Money, and Competitive Equilibrium |
| 10:30 - 11:00 | Omer Edhan<br>Expectations Formation with No Regrets |
| 11:00 - 11:30 | Nizar Allouch<br>Default and Coordination in Financial Networks |
| 11:30 - 12:30 | Lunch |
| 12:30 - 13:00 | Aditya Goenka<br>Does Mental Accounting Matter? A General Equilibrium Approach |
| 13:00 - 13:30 | Jacco Thijssen<br>Predatory Pricing under Uncertainty: Revisiting the Deep Pocket Argument |
| 13:30 - 14:00 | Subir Chattopadhyay<br>Nash Equilibrium in Tariffs in a Multi-Country Trade Model |
| 14:00 - 14:30 | Coffee break |
| 14:30 - 15:00 | Giulio Bottazzi<br>Fixed-Mix and Mean-Variance Investors with Imperfect Information in Incomplete Markets |
| 15:00 - 15:30 | Igor V. Evstigneev<br>Financial Markets: Behavioural Equilibrium and Evolutionary Dynamics |
| 15:30 - 16:00 | Thorsten Hens<br>Evolutionary Portfolio Theory |