



北京国际数学研究中心
BEIJING INTERNATIONAL CENTER FOR
MATHEMATICAL RESEARCH



北京大学数学科学学院
School of Mathematical Sciences, Peking University

Workshop on Mathematical Finance and Insurance

Beijing International Center for Mathematical Research
Lecture Hall, Jiayibing Building, Jingchunyuan 82

Contact: Ms. He Liu

+86 10 62744134 or liuhe@math.pku.edu.cn

Tuesday April 23

Chair: **Ying Jiao** (Université Claude Bernard Lyon 1)

- 9:15—9:30 Registration and Reception
9:30—9:40 Welcome Remarks: **Xiaobo Liu** (Peking University)
9:40—10:20 Invited talk: **Min Dai** (Hong Kong Polytechnic University)
10:20—11:00 Invited talk: **Xuedong He** (Chinese University of Hong Kong)
11:00—11:20 Tea break
11:20—12:00 Invited talk: **Qihe Tang** (University of New South Wales)
- 12:00—14:00 Lunch break
- 14:00—14:40 Invited talk: **Juan Li** (Shandong University)
14:40—15:20 Invited talk: **Dimitrios Konstantinides** (University of Aegean)
15:20—15:40 Tea break
15:40—16:20 Invited talk: **Etienne Chevalier** (Evry University)
16:20—17:00 Invited talk: **Libo Li** (University of New South Wales)

Wednesday April 24

Chair: **Xiaoqun Wang** (Tsinghua University)

- 9:30—10:10 Invited talk: **Nicole El Karoui** (Sorbonne University)
10:10—10:50 Invited talk: **Zenghu Li** (Beijing Normal University)
11:50—11:20 Tea break
11:20—12:00 Invited talk: **Simone Scotti** (University of Pise)
- 12:00—14:00 Lunch break
- 14:00—14:40 Invited talk: **Xiaolu Tan** (Chinese University of Hong Kong)
14:40—15:20 Invited talk: **Anna Aksamit** (University of Sydney)
15:20—15:40 Tea break
15:40—16:20 Invited talk: **Monique Jeanblanc** (Evry University)

Thursday April 25

Chair: **Zengjing Chen** (Shandong University)

9:30—10:10 Invited talk: **Jingping Yang** (Peking University)

10:10—10:50 Invited talk: **Runhuan Feng** (Tsinghua University)

10:50—11:20 Tea break, group photo

11:20—12:00 Invited talk: **Nan Chen** (Chinese University of Hong Kong)

12:00—14:00 Lunch break

14:00—15:40 Mini-course: **Philip Protter** (Columbia University)

15:40—16:00 Tea break

16:00—16:40 Invited talk: **Arturo Kohatsu-Higa** (Ritsumeikan University)

16:40—17:20 Invited talk: **Ruixun Zhang** (Peking University)

18:00—20:00 ~~~**Banquet (invitation only)**~~~

Friday April 26

Chair: **Ruixun Zhang** (Peking University)

9:30—10:10 Invited talk: **Ning Cai** (Hong Kong University of Science and Technology, Guangzhou)

10:10—10:50 Invited talk: **Mihai Cucuringu** (Oxford University)

11:50—11:10 Tea break

11:10—12:00 Mini-course: **Shige Peng** (Shandong University)

12:00—14:00 Lunch break

14:00—15:40 Mini-course: **Philip Protter** (Columbia University)

15:40—16:00 Tea break

16:00—17:40 Mini-course: **Shige Peng** (Shandong University)

17:40—17:50 Closing Remarks: **Lan Wu** (Peking University)

Hotel location:

北大博雅国际酒店(The Lakeview Hotel Beijing): No. 127 Zhongguancun North Street, Haidian, Beijing

Banquet location:

大益膳房(Da Yi Shang Fang Restaurant): No. 123 Zhongguancun North Street, Haidian, Beijing