NYU | COURANT INSTITUTE OF MATHEMATICAL SCIENCES

MATHEMATICAL MODELING IN FINANCE

Remembering Marco Avellaneda

Thursday,
18 April 2024
8:30am - 5:45pm

Wasserman Center for Career Development, New York University

PROGRAM

8:30 AM - 9:30 AM	Breakfast
9:00 AM - 9:15 AM	Welcome: Prof. Russ Caflisch, Director, NYU Courant Institute
9:15 AM - 9:55 AM	Rama Cont Avellaneda in Monte Carlo: a probabilistic approach to model calibration and model risk
10:00 AM - 10:40 AM	Mike Lipkin Working with Marco: Bringing feedback to option pricing and stock dynamics
10:40 AM - 11:00 AM	Coffee break
11:00 AM - 11:40 AM	Steve Heston A new closed-form discrete-time option pricing model with stochastic volatility
11:45 AM - 12:25 PM	Andrew Papanicolaou Eigen portfolio construction: Name space vs rank space
12:25 PM - 1:50 PM	Lunch Break

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PROGRAM

1:50 PM - 2:00 PM	Remarks: Prof. Jonathan Goodman, NYU Courant Institute
2:00 PM - 2:40 PM	Nassim Taleb Entropy, genetic distance, and maximum ignorance probability
2:45 PM - 3:25 PM	Jorge Zubelli Local Volatility Estimation in the Presence of Jumps
3:25 PM - 3:40 PM	Coffee break
3:40 PM - 4:20 PM	Bruno Dupire Weighted Monte Carlo revisited
4:25 PM - 5:05 PM	Sasha Stoikov Where market-making meets market microstructure
5:10 PM - 5:45 PM	Panel Reflections on Marco
5:45 PM	Reception

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In memoriam:
Marco Avellaneda (1955–2022)
by Professor Rama Cont