Program Agenda – 23 May 2017	
08:00 – 08:45	**Registration**
08:45 – 09:00	**Opening Remarks**
Session 1 **09:00 – 10:15**	**Chaired by Min Dai** (National University of Singapore) 1. ***Central Limit Theorem for Capacity*** **Zengjing Chen** (Shandong University) 2. ***Alpha-CIR Model with Branching Processes in Sovereign Interest Rate Modelling*** **Simone Scotti** (Paris Diderot University) 3. ***A Consistent Stochastic Model of the Term Structure of Interest Rates for Multiple Tenors*** **Martino Grasselli** (University of Padova)
10:15 – 10:45	**Coffee Break**
Session 2 **10:45 – 12:00**	**Chaired by Vathana Ly Vath** (ENSIIE) 4. ***American and Game Options in Nonlinear Markets*** **Marek Rutkowski** (University of Sydney) 5. ***A Stochastic Delayed Impulse Control Model for Optimal Exploitation of a Forest*** **Thomas Lim** (ENSIIE) 6. ***Stochastic Optimal Control via Direct Comparison*** **Xiren Cao** (Shanghai Jiao Tong University)
12:00 – 13:30	**Lunch Break**
Session 3 **13:30 – 15:10**	**Chaired by Robert Kimmel** (National University of Singapore) 7. ***Asymmetric Information in Trading Against Disorderly Liquidation of a Large Position*** **Caroline Hillairet** (ENSAE Crest) 8. ***Worst-case Range Value-at-Risk with Partial Information*** **Jingping Yang** (Peking University) 9. ***Dynamics of Multivariate Default System in Random Environment*** **Ying Jiao** (University of Lyon)

	10. ***Target Range Allocation with Price Impact: A Simulation-and-Regression Approach*** **Nicolas Langrene** (Commonwealth Scientific and Industrial Research Organisation)
15:10 – 15:40	**Coffee Break**
Session 4 **15:40 – 16:55**	**Chaired by Etienne Chevalier** (Université d'Evry) 11. ***Representation of Asymptotic Values for Non-Expansive Stochastic Control Systems*** **Juan Li** (Shandong University at Weihai) 12. ***Recursive Utility with Narrow Framing: Existence and Uniqueness*** **Xuedong He** (The Chinese University of Hong Kong) 13. ***Density Results for Probability Measures with the Martingale Representation Property*** **Sergio Pulido** (ENSIIE)
Notes: **Paper presentation – 25 minutes including Q&A.**	

Program Agenda – 24 May 2017

08:30 – 09:00	**Registration**
Session 1 **09:00 – 10:15**	**Chaired by Bruno Bouchard** (Université Paris Dauphine) 1. ***Invariance Times and BSDEs Stopped Before a Random Time*** **Stéphane Crépey** (Université d'Evry) 2. ***Robust Optimized Certainty Equivalent: A Robust Expected Shortfall and Relation to Transport*** **Samuel Drapeau** (Shanghai Jiao Tong University) 3. ***Invariance Principle Applied to Markovian Risk Models*** **Shiqi Song** (Université d'Evry)
10:15 – 10:45	**Coffee Break**
Session 2 **10:45 – 12:00**	**Chaired by Stéphane Crépey** (Université d'Evry) 4. ***Replication Pricing of XVA and the Asset-Liability Symmetry*** **Lixin Wu** (The Hong Kong University of Science and Technology) 5. ***Pricing Formulae for Derivatives in Insurance using the Malliavin Calculus*** **Anthony Reveillac** (INSA Toulouse) 6. ***Sum of All Black-Scholes-Merton Models: An Efficient Pricing Method for Spread, Basket, and Asian Options*** **Jaehyuk Choi** (Peking University HSBC Business School)
12:00 – 13:30	**Lunch Break**
Session 3 **13:30 – 15:10**	**Chaired by Steven Kou** (National University of Singapore) 7. ***Backward Stochastic Differential Equations Coupled with Two-Time-Scale Markov Chains and Applications in Optimal Switching Problem*** **Zhen Wu** (Shandong University) 8. ***Optimal Dividend and Capital Injection Policy with External Audit*** **Alexandre Roch** (Université du Québec à Montréal) 9. ***Option Pricing with Market Impact and Non-Linear Black and Scholes Equations*** **Grégoire Loeper** (Monash University) 10. ***Pre-Commitment and Equilibrium Strategies for a DC Pension Plan with Regime Switching and the Return of Premiums Clauses*** **Zhongfei Li** (Sun Yat-Sen University)
15:10 – 15:40	**Coffee Break**
Session 4 **15:40 – 16:55**	**Chaired by Chao Zhou** (National University of Singapore) 11. ***Renegotiation-Proof Financial Contracting*** **Mihail Zervos** (The London School of Economics and Political Sciences) 12. ***Moral Hazard with Mean Field Type Interactions*** **Thibaut Mastrolia** (Ecole Polytechnique) 13. ***Mean Field Games with Dynamic Population*** **Xiaolu Tan** (Paris Dauphine University)

Notes:
Paper presentation - 25 minutes including Q&A.