

OPTFIN2012 PROGRAM

Day 1

Day 2

Day 3

Discussions

15 00 - 15 30 Alexandru-Ioan STAN
Further Research Proposal: An algorithmic approach to assessing flow toxicity in artificial financial markets

15 30 - 15 50 Discussion

15 50 - 16 10 Coffee/tea break

16 10 - 17 00 Discussion

15 00 - 15 30 Eduard Paul ROTENSTEIN
Further Research Proposal: Optimization for a multi-dimensional FBSDE with quadratic generator - canceled

15 30 - 15 50 Discussion

15 50 - 16 20 Coffee/tea break

16 20 - 17 10 Discussion

15 00 - 15 30 Oana BODE
Further Research Proposal: Fixed-fee licensing in a differentiated Stackelberg model when the follower is the innovator

15 30 - 15 50 Discussion

15 50 - 16 20 Maria CRĂCIUN

Further Research Proposal: Monte Carlo simulations of the nonstationary financial time series

16 20 - 16 40 Discussion

16 40 - 17 20 Cristian LITAN

Further Research Proposal: Majority voting over income taxation models

17 20 - 17 40 Discussion