

The 2nd International Symposium on Partial Differential Equations & Stochastic Analysis in Mathematical Finance, January 6-10, 2020

Time\Date	Monday (Jan. 6)			Tuesday (Jan. 7)			W	Thursday (Jan. 9)		Friday (Jan. 10)	
7:30-8:30	<i>Breakfast + Opening Ceremony (8:40 – 9:00)</i>			<i>Breakfast</i>							
9:00-10:00	K1: Peter Carr, P7			K2: Cornelis Oosterlee, P9			Discussion & Excursion	K3: Min Dai, P8		K4: Marek Rutkowski, P10	
10:00-10:30	<i>Group Photo Session (5 min)</i>			<i>Coffee Break</i>				<i>Coffee Break</i>		<i>Coffee Break</i>	
	C1: Financial modelling	C2: Numerical Methods	S1: Option pricing	C6: Portfolio selection	C7: Other derivatives	S2: Derivative pricing		C10: Other topics	S4: Other topics	I5: N. Chen, P12 10:30-11:20	
10:30-10:50	L. Wu, P55	G. Leduc, P30	C. Liu, P38	G. Ma, P42	X. Lu, P41	K. Chumpong, P23		J. Fan, P26	M. Wang, P51		
10:50-11:10	W. Jiang, P27	D. Tangman, P49	P. Nonsoong, P44	K. Li, P31	C. Chunhawiksit, P24	X. Jiang, P28		D. Lin, P35	N. Wang, P52		
11:10-11:30	J. Yue, P60	P. Li, P32	D. Yan, P56	S. Zhu, P66	X. Zang, P61	S. Liu, P39		C. Wen, P54	Y. Wang, P53		
11:30-11:50	K. Chong, P22	V. Shaydurov, P47	W. Yang, P58	B. Liu, P37	W. Zhang, P63	Y. Zou, P67			X. Zheng, P64		
12:00-13:30	<i>Lunch</i>							<i>Lunch</i>			
14:00-14:50	I1: Lijun Bo, P11			I2: Jun Sekine, P14				I3: H.-Y. Wong, P15		Departure	
14:50-15:30	IE1: Xin-Jiang He, P16			IE2: Yingda Song, P17				IE3: C.-F. Sun, P18			
15:30-16:00	<i>Coffee Break</i>						<i>Coffee Break</i>				
	C3: Bond pricing	C4: Numerical methods	C5: Option pricing	C8: Insurance	C9: Other topics	S3: Asset management	I4: Lech A. Grzelak, P13				
16:00-16:20	J. Liang, P34	S. Sanfelici, P46	J. Cao, P21	Z. Yang, P59	M. Bhuruth, P20	X. Liu, P40					
16:20-16:40	S. Lin, P36	P. Li, P33	P. Pasricha, P45	Y. Shen, P48	N. Thakoor, P50	L. Mabitsela, P43					
16:40-17:00		Y. El-Khatib, P25	J. Zhang, P62	Z. Jin, P29	X. Zhou, P65	J. Yang, P57					
17:30-	<i>Welcome Banquet</i>			<i>Dinner</i>			<i>Conference Banquet</i>				

K: Keynote; I: Invited; IE: Invited ECR (Early Career Researcher); C: Contributed; S: Student; P: Page #