

THE UNIVERSITY OF MANCHESTER

3rd Conference

Mathematical Economics and Finance

Conference organisers:

[Igor Evstigneev](#), University of Manchester

[Thorsten Hens](#), University of Zurich

Location: [Manchester Conference Centre](#), Sackville Street, Manchester M1 3BB

Venue: The Pioneer Room

When: 1 – 2 September 2019

Day 1, Sunday 1 September

12:30 - 12:55	Registration & Coffee
12:55 - 13:00	Welcome address by the organisers
13:00 - 13:30	Jerome Detemple Optimal Investment in Mutually Exclusive Projects and Operating Leverage: The Value of Green Energy
13:30 - 14:00	Yuri Kifer Minimizing the Shortfall Risk for Game Options
14:00 - 14:30	Saul Jacka Optimal Stopping and Technical Analysis
14:30 - 15:30	Lunch
15:30 - 16:00	Abraham Neyman Optimization with Limited Memory in Stochastic Games
16:00 - 16:30	Eugene A. Feinberg Solutions for Zero-Sum Two-Player Games with Noncompact Decision Sets
16:30 - 17:00	Herakles Polemarchakis Bayesian Dialogues
17:00 - 17:30	Coffee Break
17:30 - 18:00	Frank Riedel Viability and Arbitrage under Knightian Uncertainty
18:00 - 18:30	Yuri Kabanov A Set-Valued Approach to Models with Small Transaction Costs
18:30 - 19:00	Ashkan Nikeghbali Dependency, Cumulants and Fluctuations with Applications to Loss Portfolios

Day 2, Monday 2 September

8:00 - 8:30	Elyès Jouini Equilibrium Manager Compensation with Asymmetric Information, Trading Constraints and Beliefs Heterogeneity
8:30 - 9:00	Paolo Guasoni Sharing Profits in the Sharing Economy
9:00 - 9:30	Teemu Pennanen Pricing Index Options by Static Hedging under Finite Liquidity
9:30 - 10:00	Coffee Break
10:00 - 10:30	Sjur Didrik Flåm Double Auctions, Money, and Competitive Equilibrium
10:30 - 11:00	Omer Edhan Expectations Formation with No Regrets
11:00 - 11:30	Nizar Allouch Default and Coordination in Financial Networks
11:30 - 12:30	Lunch
12:30 - 13:00	Aditya Goenka Does Mental Accounting Matter? A General Equilibrium Approach
13:00 - 13:30	Jacco Thijssen Predatory Pricing under Uncertainty: Revisiting the Deep Pocket Argument
13:30 - 14:00	Subir Chattopadhyay Nash Equilibrium in Tariffs in a Multi-Country Trade Model
14:00 - 14:30	Coffee break
14:30 - 15:00	Giulio Bottazzi Fixed-Mix and Mean-Variance Investors with Imperfect Information in Incomplete Markets
15:00 - 15:30	Igor V. Evstigneev Financial Markets: Behavioural Equilibrium and Evolutionary Dynamics
15:30 - 16:00	Thorsten Hens Evolutionary Portfolio Theory