February 19 (Tuesday)

Session 1

13:05-13:55 Christian Bayer (Weierstraß Institute for Applied Analysis and Stochastics)

Pricing American Options by Exercise Rate Optimization

13:55-14:45 Antoine Jacquier (Imperial College London)

Modulated Volterra Processes for VIX Modelling

Session 2

15:00-15:50 Nan Chen (The Chinese University of Hong Kong)

Dynamic Investment and Financing with Internal and External Liquidity Management

15:50-16:40 Sebastian Gryglewicz (Erasmus University Rotterdam)

Agency Conflicts and Short- vs Long-Termism in Corporate Policies

Session 3

16:55-17:45 Tak-Yuen Wong (Shanghai University of Finance and Economics)

Optimal Short-Termism