TMU Workshop on Finance 2019

Date: Wednesday 25th September 2019

Venue: Seminar Room A, Marunouchi Satellite Campus,
Tokyo Metropolitan Univ., 18F , Marunouchi Eiraku Bldg.,
1-4-1 Marunouchi, Chiyoda-ku, Tokyo 100-0005, Japan

Registration:
https://forms.gle/U7NFzs5javooQMDG7
or finace@tmu.ac.jp

PROGRAM

12:00 -12:05 Opening Remark

12:05 -12:50 Michael Tehranchi, University of Cambridge
Duality for Homogeneous Optimisation Problems

12：50-13:35 Kit Pong (Keith) Wong, The University of Hong Kong
Optimal Effort in a Two-Period Model

13:34 -14:20 Rusudan Kevkhishvili, Kyoto University
Analysis of CDS Spread Fluctuations with an Application to
the Negative Basic

14:20 -14:40 Break

14:40 -15:25 Yuan Tian, Ryukoku University
Dynamic Investment and Financing with Leverage and Liquidity Management

15:25-16:10 Sheung Chi (Phillip) Yam, The Chinese University of Hong Kong
Optimal Savings and the Value of Population Under Stochastic Environment:
Transient Behavior

16:10 -16:30 Break

16:30 - 17:15 Zuoquan Xu, Hong Kong Polytechnic University
Optimal Investment, Heterogeneous Consumption and the Best time for Retirement

17:15 -18:00 Xiang Yu, Hong Kong Polytechnic University
Optimal Stopping under Model Ambiguity: a Time-Consistent Equilibrium Approach

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TOKYO METROPOLITAN UNIVERSITY

Committee
Tomonori Uchiyama(Chair)
Yukio Muromach, Takashi Shibata, Yuan Tian

Supported by
Research Center for Quantitative Finance
JSPS KAKENHI (16KK0083, 16H03123, 17H02547, 18K01691)