**2017西安电子科技大学**

**“随机过程与金融数学”青年论坛会议日程**

**8月28日会议日程（地点: 西电宾馆二楼会议室）**

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| **时间** | **报告人** | **报告题目** | **主持人** |
| **9:00-9:35** | **李增沪**  **北师大** | **Continuous-State Branching Process in**  **Levy Environments** | **汤**  **善**  **健** |
| **9:40-10:15** | **陈志平**  **西安交大** | **On Coherent Risk Measures Induced by**  **Convex Risk Measures** |
| **10:20-10:40 茶歇** | | | |
| **10:40-11:05** | **马春华**  **南开大学** | **Alpha-CIR Model with Branching Processes**  **in Sovereign Interest Rate Modelling** | **胡**  **亦**  **钧** |
| **11:10-11:35** | **张鑫**  **东南大学** | **Bond and Option Pricing for Interest Rate Model**  **with Clustering Effects** |
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| **14:00-14:35** | **汤善健**  **复旦大学** | **Exponential Utility Maximization and Indifference**  **Evaluation with Unbounded Payoffs** | **李**  **增**  **沪** |
| **14:40-15:15** | **杨静平**  **北京大学** | **Distorted Mix Method for Constructing Copulas**  **with Tail Dependence** |
| **15:20-15:40 茶歇** | | | |
| **15:40-16:05** | **杨学伟**  **南京大学** | **The Commonality of Sovereign Credit Risk**  **—A Rating-Based Approach** | **杨**  **静**  **平** |
| **16:10-16:35** | **徐光利**  **对外经贸** | **Analytical Valuation of Power Exchange Options**  **with Counterparty Default Risk** |
| **16:40-17:05** | **王冉**  **武汉大学** | **Large Deviation Principle of Occupation Measures**  **for Monotone SPDEs** |

**8月29日会议日程（地点: 西电宾馆二楼会议室）**

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| **时间** | **报告人** | **报告题目** | **主持人** |
| **8:30-9:05** | **胡亦钧**  **武汉大学** | **Coherent and Convex Loss-Based Risk Measures**  **for Portfolio Vectors** | **蔡**  **宁** |
| **9:10-9:45** | **史敬涛**  **山东大学** | **A Kind of Stochastic Linear-Quadratic Stackelberg**  **Differential Game with Overlapping Information** |
| **9:50-10:10 茶歇** | | | |
| **10:10-10:35** | **江一鸣**  **南开大学** | **SPDE Driven by Space-Time Fractional Noises** | **史**  **敬**  **涛** |
| **10:40-11:05** | **翟建梁**  **中国科大** | **2D Stochastic Chemotaxis-Navier-Stokes System** |
| **11:10-11:35** | **徐方军**  **华东师大** | **Limit Theorems for Functionals of Two Independent**  **Fractional Brownian Motions** |
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| **14:00-14:35** | **蔡宁**  **香港科大** | **Valuation of Asset Loans with Regime Switching:**  **A Unified Analytical Approach** | **陈**  **志**  **平** |
| **14:40-15:15** | **焦莹**  **里昂一大** | **Dynamics of Multivariate Default System**  **in Random Environment** |
| **15:20-15:40 茶歇** | | | |
| **15:40-17:00** | **自由**  **讨论** | **随机过程、随机分析与金融数学相关主题讨论**  **（参加人：与会专家、青年学者和数学与**  **统计学院概率统计系研究生和教师）** | **薄 李**  **立 本**  **军 崇** |