# Osaka-Erasmus Student Driven Workshop on Quantitative Finance and Statistics

2018/08/01 (Wed) 9:00—12:00

Place: Osaka Univ. Toyonaka Campus. I-building I204

## Program

9:00 Arrival

9:10--9:20 Introducing Osaka U and MMDS (Prof. Jun Sekine)

9:20--10:20 (15x4) Talks by students

- 9:20 - 9:35 Makoto Shimoshimizu
  - Equilibrium execution strategies in generalized price impact models
- 9:35 - 9:50 Jitte Dingenouts
  - Econometrics and the Erasmus University
- 9:50 - 10:05 Christina van Spaendonck
  - Quantitative Marketing
- 10:05-10:20 Marie-Sophie Graftiaux
  - Logistics

10:20--10:30 Coffee break

10:30--11:30 (15x4) Talks by students

- 10:30-10:45 Xiaolin Song
  - An introduction to Markov Chain Monte Carlo Method
- 10:45-11:00 Jia-Liang Yeh
  - Quantitative Finance
- 11:00-11:15 Tsukasa Sugiura
  - Weather derivatives
- 11:15-11:30 Akihiro Tanaka
  - Recently topics for derivative pricing: study to arbitrage free price of xVA.

11:30--12:00 light meal lunch

## Plenary Speakers

| **Erasmus University** | **Osaka University** |
|---|---|
| Jitte Dingenouts | Xiaolin Song |
| Christina van Spaendonck | Makoto Shimoshimizu |
| Jia-Liang Yeh | Akihiro Tanaka |
| Marie-Sophie Graftiaux | Tsukasa Sugiura |

**Workshop Organizer** Center for Mathematical Modeling and Data Science, Osaka University

MMDS
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