

List of Speakers

Workshop: New Ideas in Quantitative Finance

Date: November 4-5, 2019

Venue: Stony Brook University (S-240 Math Tower), Stony Brook, NY

Artem Prokhorov	The University of Sydney, Australia
Igor Cialenco	Illinois Institute of Technology
Rita D'Ecclesia	Sapienza University, Rome, Italy
Aparna Gupta	Rensselaer Polytechnic Institute
Attilio Meucci	Advanced Risk and Portfolio Management
Stathis Tompaidis	University of Texas at Austin
Stan Uryasev	Stony Brook University
Toshinao Yoshida	Tokyo Metropolitan University and Bank of Japan, Japan
John Birge	University of Chicago
Peter Carr	New York University
Sasha Aravkin	University of Washington
Alan King	IBM, Thomas J. Watson Research Center
George Lan	Georgia Tech
Yongqiao Wang	Zhejiang Gongshang University, China
Terry Rockafellar	University of Washington
Peter Cotton	J.P. Morgan, Quantitative Research
Morton Lane	University of Illinois
Alex Kreinin	IBM, Canada
Paul Glasserman	Columbia University
Giorgi Pertaia	University of Florida
Agostino Capponi	Columbia University

Raphael Douady	CNRS, University Paris 1-Sorbonne, France
Peter Tsyurmasto	KPMG
Greg Kapoustin	AlphaBetaWorks
Vladimir Ladyzhets	University of Connecticut
Alexey Rubtsov	Ryerson University, Canada
Vadim Omelčenko	Alpiq Energy SE
Robert Frey	FQS Capital
Michael Tiano	FQS Capital
Jun-ya Gotoh	Chuo University, Japan
Andrew Mullhaupt	Stony Brook University
Stoyan Stoyanov	Stony Brook University
Tom Keelin	Keelin Reeds Partners
Gaia Serraino	Deutsche Bank, London, UK
Harvey Stein	Bloomberg
James Glimm	Stony Brook University
Aaron Kim	Stony Brook University