Preliminary Program

Summerschool

Equilibria in Financial Markets: General Equilibrium and Game Theoretic Perspectives

July 08 - 12, 2019
Bielefeld University
Preliminary Program

Monday, July 8

10:00 - 10:30  - Welcome Meeting -
10:30 - 12:00  Lecture by Frank Riedel: Introduction to General Equilibrium Theory
12:00 - 14:00  - Lunch Break -
14:00 - 16:00  Lecture by Frank Riedel: Introduction to General Equilibrium Theory
16:00 - 18:00  Lecture by Luciano Campi: Mean-field Games with Applications to Economics
from 18:00  - BBQ at Bielefeld University -

Tuesday, July 9

10:00 - 12:00  Lecture by Kasper Larsen: Kyle's Market Microstructure Model
12:00 - 14:00  - Lunch Break -
14:00 - 16:00  Lecture by Luciano Campi: Mean-field Games with Applications to Economics
16:00 - 18:00  Lecture by Goran Žitković: Systems of Backward Stochastic Differential Equations and Applications to Existence of Equilibria in Incomplete Markets

Wednesday, July 10

10:00 - 12:00  Lecture by Saïd Hamadène: Backward Stochastic Differential Equations in Games
12:00 - 14:00  - Lunch Break -
14:00 - 16:00  Lecture by Goran Žitković: Systems of Backward Stochastic Differential Equations and Applications to Existence of Equilibria in Incomplete Markets
16:00 - 18:00  Lecture by Luciano Campi: Mean-field Games with Applications to Economics
Thursday, July 11

09:00 - 18:00  Social Event - Trip to Detmold

Friday, July 12

10:00 - 12:00  Lecture by Saïd Hamadène: Backward Stochastic Differential Equations in Games
12:00 - 14:00  - Lunch Break -
14:00 - 16:00  Lecture by Kasper Larsen: Kyle’s Market Microstructure Model
16:00 - 18:00  Lecture by Saïd Hamadène: Backward Stochastic Differential Equations in Games