

Sponsored by



Program

Summer School

**Equilibria in Financial Markets: General  
Equilibrium and Game Theoretic  
Perspectives**

July 08 - 12, 2019  
Bielefeld University

# Program

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## Monday, July 8

- 10:00 - 10:30 - Welcome Meeting in V2-210 -
- 10:30 - 12:00 Lecture by Frank Riedel: Introduction to General Equilibrium Theory  
(Room: V2-210)
- 12:00 - 14:00 - Lunch Break -
- 14:00 - 15:30 Lecture by Frank Riedel: Introduction to General Equilibrium Theory  
(Room: V2-210)
- 15:30 - 16:15 - Coffee Break in V10-151 -
- 16:15 - 17:45 Lecture by Luciano Campi: Mean-field Games with Applications to Economics  
(Room: V2-210)
- from 18:00 - Dinner at Bielefeld University -

## Tuesday, July 9

- 10:00 - 12:00 Lecture by Kasper Larsen: Kyle's Market Microstructure Model  
(Room: V2-210)
- 12:00 - 14:00 - Lunch Break -
- 14:00 - 15:30 Lecture by Luciano Campi: Mean-field Games with Applications to Economics  
(Room: V2-210)
- 15:30 - 16:15 - Coffee Break in V10-151 -
- 16:15 - 17:45 Lecture by Gordan Žitković: Systems of Backward Stochastic Differential Equations and Applications to Existence of Equilibria in Incomplete Markets  
(Room: V2-210)

## Wednesday, July 10

- 10:00 - 12:00      Lecture by Kasper Larsen: Kyle's Market Microstructure Model  
(Room: V2-210)
- 12:00 - 14:00      - Lunch Break -
- 14:00 - 15:30      Lecture by Gordan Žitković: Systems of Backward Stochastic Differential Equations and Applications to Existence of Equilibria in Incomplete Markets  
(Room: V2-210)
- 15:30 - 16:15      - Coffee Break in V10-151 -
- 16:15 - 17:45      Lecture by Luciano Campi: Mean-field Games with Applications to Economics  
(Room: V2-210)

## Thursday, July 11

- 09:15 - 18:45      Social Event - Trip to Detmold

## Friday, July 12

- 10:00 - 12:00      Lecture by Luciano Campi: Mean-field Games with Applications to Economics  
(Room: V2-210)
- 12:00 - 14:00      - Lunch Break -
- 14:00 - 15:30      Lecture by Kasper Larsen: Kyle's Market Microstructure Model  
(Room: V2-210)
- 15:30 - 16:15      - Coffee Break in V10-151 -
- 16:15 - 17:45      Lecture by Gordan Žitković: Systems of Backward Stochastic Differential Equations and Applications to Existence of Equilibria in Incomplete Markets  
(Room: V2-210)

# Arrival

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## How to get to the University?

The best way to reach the university from the main station “Bielefeld Hauptbahnhof” is to take the tram. The tram station “Hauptbahnhof” is located on the left after leaving the main station through the main entrance and crossing the street. Note that the tram station is an underground station, marked with a blue “U”. From platform 2, you take line 4 in the direction “Lohmannshof” until you reach “Universität”. At the tram station “Universität”, you go upstairs and turn left to reach the main entrance of the university. After entering, you take the next turn left to reach the main hall by passing the stairs.

Moreover, there is additional information regarding the arrival on the homepage of the university ([www.uni-bielefeld.de/uni/anreise-kontakt/anreise/](http://www.uni-bielefeld.de/uni/anreise-kontakt/anreise/)).

## How to find V2-210?

The room for the lectures is V2-210. The room is located on the second floor of the building block V. The university is separated into different building blocks, which are denoted by capital letters and which can all be reached from the main hall. If you arrive at the hall from the main entrance, you have to go right. After a few meters, you will see the letter “V” on your left. Underneath, there is a corridor you need to enter to get to the elevator/stairs. On the second floor, you will find signs, leading you to the room.

If you have any further questions, do not hesitate to contact us ([sfb1283.imw@uni-bielefeld.de](mailto:sfb1283.imw@uni-bielefeld.de)).