Day I - February 20, 2019 (F1-0046)			
Session &Time	Presenter	Title	
Keynote Speaker 9:15-10:15	**Nicolas Privault**	**Poisson discretization of Wiener functionals: quantitative distance estimates and application to sensitivity analysis**	
10:15-10:45	Coffee Break		F1-0043
Session 1 10:45-12:00	Chao Zhou	Portfolio diversification and model uncertainty: a robust dynamic mean-variance approach	
	Guillaume Leduc	A Path-Independent Approach to the Convergence of Path-Dependent Options under Tree Approximations	
	Rashed Alghanim	Modelling electricity prices and pricing derivatives with Markov regime switching models	
12:00-12:15	Workshop Picture +pause		F1
Keynote Speaker 12:15-1:15	**Nikolas Topaloglou**	**Spanning Tests for Markowitz Stochastic Dominance**	
1:15-2:45	Lunch Break		Food court male in G3
Keynote Speaker 2:45-3:45	**Youssef Ouknine**	**Non linear optimal stopping problem and Reflected BSDE in the predictable setting**	
Session 2 3:45-5:00	Mohamed Chaouch	Continuous time scalar-on-function regression model with a missing at random response	
	Gherbal Boulakhras	Existence and optimality conditions for a stochastic control problem for systems of mean-field FBSDEs	
	Zororo Makumbe	On the valuation of European options under the Heston Local volatility model	
7:00-9:00	**Workshop Dinner**		