Program

Start	End	DAY I
		Wednesday February 20, 2019
8:30	9:00	**Welcome, Registration & Information**
9:00	9:15	**Opening**
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**
10:45	12:00	**Session 1**
12:00	12:15	**Workshop Picture +pause**
12:15	1:15	**Nikolas Topaloglou** Spanning Tests for Markowitz Stochastic Dominance
1:15	2:45	**Lunch Break**
2:45	3:45	**Youssef Ouknine** Non linear optimal stopping problem and Reflected BSDE in the predictable setting
3:45	5:00	**Session 2**
7:00	9:00	Workshop **DINNER**

Program

Start	End		DAY II
			Thursday February 21, 2019
9:00	10:00		**Thanasis Stengos** Regime switching with structural breaks in output convergence
10:00	10:30		**Coffee Break**
10:30	12:15		**Session 3**
12:15	12:30		**Pause**
12:30	1: 30		**Josep Vives** Option Price Decomposition Formulas: Applications to Pricing and Calibration
1: 30	2:45		**Lunch Break**
2:45	3:45		**M'hamed Ed-Dahbi** Mean-field optimal multi-modes switching problem: A balance sheet
3:45	5:30		**Session 4**