Program

Start	End	DAY I
		Wednesday February 20, 2019
8:30	9:00	**Welcome, Registration & Information**
9:00	9:15	**Opening**
9:15	10:00	**Nicolas Privault** Poisson discretization of Wiener functionals: quantitative distance estimates and application to sensitivity analysis
10:00	10:20	**Coffee Break**
10:20	11:50	**Session 1**
11:50	12:00	**Pause**
12:00	12:45	**Nikolas Topaloglou** Spanning Tests for Markowitz Stochastic Dominance
12:45	2:15	**Lunch Break**
2:15	3:00	**Youssef Ouknine** Optimal stopping in general framework and application in finance
3:00	4:30	**Session 2**
7:00	9:00	Workshop **DINNER**

Program

Start	End	DAY II
		Thursday February 21, 2019
9:00	9:45	**Thanasis Stengos** Regime switching with structural breaks in output convergence
9:45	10:15	**Coffee Break**
10:15	11:45	**Session 3**
11:45	12:00	**Pause**
12:00	12: 45	**Josep Vives** Option Price Decomposition Formulas: Applications to Pricing and Calibration
12: 45	2:15	**Lunch Break**
2:15	3:00	**M'hamed Ed-Dahbi** Mean-field optimal multi-modes switching problem: A balance sheet
3:00	4:30	**Session 4**