On the Interplay between Finance and Insurance Mathemathics

New Challengues Workshop

ISEG, ROOM: NOVO BANCO (4th floor Quelhas Building)

Monday, May 23

9h45 - 10h **Openning session**

10h - 11h30 **Session 1**

Hansjörg Albrecher
Randomness, Scenarios and Structured Reinsurance

Dylan Possamai
Moral hazard for time-inconsistent agents and BSVIEs

11h30 - 11h45 *coffee break*

11h45 - 13h15 **Session 2**

Christa Cuchiero
Measure-valued processes for energy markets

Manuel L. Esquível
On a coupled Price-Liquidity equity model with regime switching

13h15 - 15h00 **Lunch at ISEG**

15h00 - 16h00 **Session 3**

Tolulope R. Fadina
A framework for Measures of Risk under Uncertainty

David Criens
The Feller property of non-linear diffusions

16h00 - 18h00 **Open Discussions**

18h00 - ... **ISEG 111 Birthday**

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Tuesday, May 24

10h - 11h30 **Session 4**

Beatrice Acciaio
Model-independent pricing and hedging: when martingale optimal transport fails

Fernanda Cipriano
Optimal portfolio for the α–Hypergeometric stochastic volatility model

11h30 - 11h45 *coffee break*

11h45 - 13h15 **Session 5**

Moritz Ritter
Insurance-finance arbitrage under immersion

Anastasis Kratsios
Probabilistic Transformers can Embed Any Dataset with Minimal Distortion

Josef Teichmann
Optimal Stopping via Randomized Neural Networks

14h30 - 16h00 **Lunch**
at Restaurant Bord' Agua, Praia Morena, Costa da Caparica
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16h00 - 18h00 **Further Discussions at the Beach**

20h - ... **Closing Workshop Dinner**
at "Sr.Vinho" Restaurant and Fado House

(yellow)	Invited Speakers
(green)	Contributed Talks
(pink)	Social Events