Quantitative Finance Workshop

(8–9 June 2026)

ORGANIZING COMMITTEE

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Venue

IMS Executive Seminar Room

Bock S17, Level 3

10 Lower Kent Ridge Rd Singapore 119076

For more information: https://ims.nus.edu.sg/events/qf_2026/

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Monday, 8 June 2026		
Time	**Title**	**Speaker**
0845–0900	Registration	
0900–0950	Particle Method for Mean-field Control Problems with Partial Observation	Xiaolu Tan *The Chinese University of Hong Kong, Hong Kong SAR*
0950–1040	Dual Approaches to Stochastic Control via SPDEs and the Pathwise Hopf Formula	Mathieu Lauriere *New York University Shanghai, China*
1040–1110	*Coffee Break*	
1110–1200	Deep Learning for Continuous-time Stochastic Control with Jumps	Patrick Cheridito *ETH Zürich, Switzerland*
1200–1300	*Lunch Break*	
1300–1350	Short-lived Gases, Carbon Markets, and Climate Risk Mitigation	Sara Biagini *LUISS Rome, Italy*
1350–1440	Partially Ordered Peacocks	Anna Aksamit *The University of Sydney, Australia*
1440–1510	*Coffee Break*	
1510–1600	Neural Chaos: Minimax-Optimal Approximation of Predictable Processes without Iterated Integrals or Fixed Bases	Anastasis Kratsios *McMaster University, Canada*

Tuesday, 9 June 2026		
Time	**Title**	**Speaker**
0845–0900	Registration	
0900–0950	Market Segmentation and Arbitrage	Umut Cetin *London School of Economics, UK*
0950–1040	Flexible Information Acquisition in the Kyle Model	Hao Xing *Boston University, USA*
1040–1110	*Coffee Break*	
1110–1200	Strategic Trading when Agents Forecast the Forecasts of Others: Existence and Convergence	Kasper Larsen *Rutgers University, USA*
1200–1300	*Lunch Break*	

Tuesday, 9 June 2026		
Time	**Title**	**Speaker**
1300–1350	Hedging: Holding Stocks, Trading Bonds	Paolo Guasoni *Dublin City University, Ireland* *University of Bologna, Italy*
1350–1440	Dynamic Hedging under Model Uncertainty	Rama Cont *University of Oxford, UK*