

Quantitative Finance Workshop

(8–9 June 2026)



ORGANIZING COMMITTEE

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National University of Singapore

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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 <i>The Chinese University of Hong Kong, Hong Kong SAR</i>
0950–1040	Dual Approaches to Stochastic Control via SPDEs and the Pathwise Hopf Formula	Mathieu Lauriere <i>New York University Shanghai, China</i>
1040–1110	<i>Coffee Break</i>	
1110–1200	Deep Learning for Continuous-time Stochastic Control with Jumps	Patrick Cheridito <i>ETH Zürich, Switzerland</i>
1200–1300	<i>Lunch Reception at IMS</i>	
1300–1350	Short-lived Gases, Carbon Markets, and Climate Risk Mitigation	Sara Biagini <i>LUISS Rome, Italy</i>
1350–1440	Partially Ordered Peacocks	Anna Aksamit <i>The University of Sydney, Australia</i>
1440–1510	<i>Coffee Break</i>	
1510–1600	Neural Chaos: Minimax-Optimal Approximation of Predictable Processes without Iterated Integrals or Fixed Bases	Anastasis Kratsios <i>McMaster University, Canada</i>

Tuesday, 9 June 2026

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

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