Advances in Portfolio Theory and Investment Management

Oxford-Man Institute of Quantitative Finance
University of Oxford

May 12-14, 2011

Organisers

Ioannis Karatzas, Alex Schied and Thaleia Zariphopoulou

Tutorial

May 12, 2011

Stochastic Portfolio Theory

Ioannis Karatzas
(Columbia University and INTECH)

Workshop

May 13 and 14, 2011

Workshop Themes

Stochastic Portfolio Theory

Erhan Bayraktar (U-Michigan, Ann Arbor), Robert Fernholz (INTECH),
Kostas Kardaras (Boston University), Vassilios Papathanakos (INTECH),
Johannes Ruf (Columbia University), Winslow Strong (U-California, Santa Barbara)

Portfolio Management under Forward Criteria

Nicole El Karoui (École Polytechnique), Marek Musiela (BNP Paribas),
Michael Tehranchi (University of Cambridge), Gordan Zitkovic (UT-Austin)

Optimal Execution of Trades

Aurélien Alfonsi (ENPC), Charles-Albert Lehalle (Crédit Agricole Cheuvreux),
Alex Schied (University of Mannheim), Sasha Stoikov (Cornell University)

http://www.oxford-man.ox.ac.uk/events/advances APTIM2011