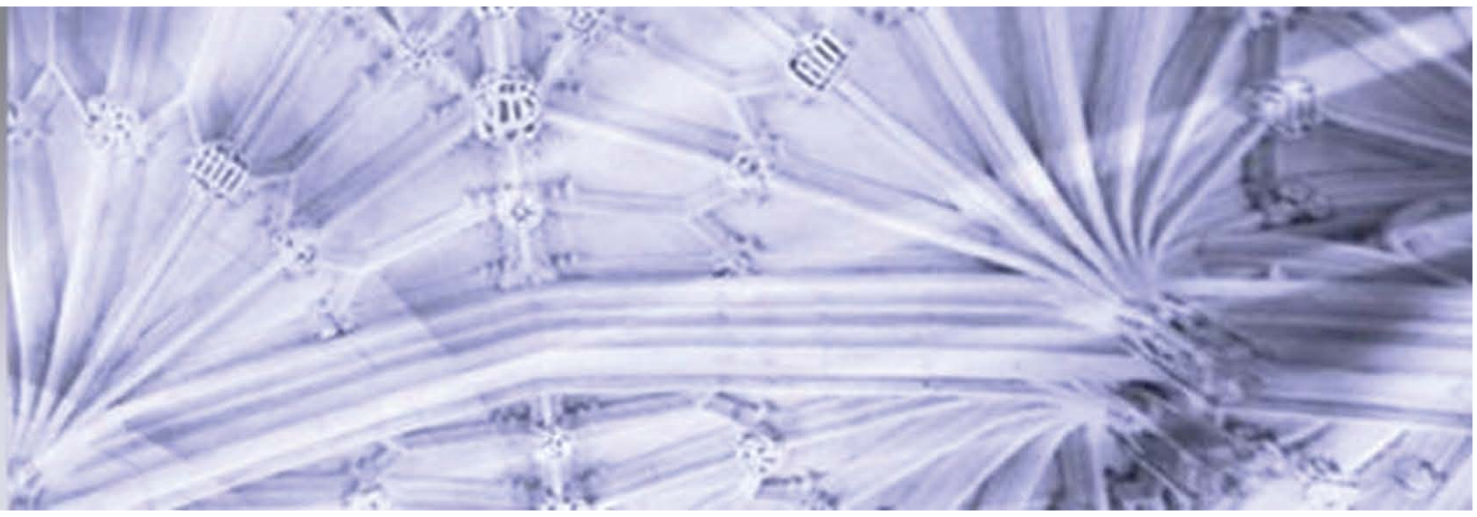
Oxford-Man Institute
of Quantitative Finance



Contemporary Issues and New Directions in Quantitative Finance

Inaugural Conference of an Annual Series

Oxford-Man Institute of Quantitative Finance

University of Oxford

July 9-11, 2010

The conference is a platform to identify new topics and formalise new problems. Through lectures and discussions, we debate the relevance and importance of new areas, initiate novel interdisciplinary research and collaborations, and create an environment for fruitful and innovative dialogue among scholars in mathematics, finance and economics.

Topics and Speakers

Information Percolation in Financial Markets
Darrell Duffie (Stanford), Irene Gamba (UT-Austin) and Gustavo Manso (MIT)

Financial Bubbles
Harrison Hong (Princeton), Philip Protter (Cornell) and Jose Scheinkman (Princeton)

Principal-Agent Problem and Contract Theory
Jaksa Cvitanic (Caltech), Margaret Meyer (Oxford) and Noah Williams (UW-Madison)

Discussants

P. Bank (TU Berlin), R. Carmona (Princeton), M. H. A. Davis (Imperial), J.-P. Fouque (UCSB),
D. Kramkov (Carnegie Mellon), J. Ma (USC), H. Pham (Paris VI-VII),
C. L. Rogers (Cambridge), M. Sirbu (UT-Austin)

Scientific Committee
R. Carmona, D. Duffie, P.-L. Lions, J. Scheinkman, T. Zariphopoulou and X.Y. Zhou

Organising Committee
T. Zariphopoulou and X.Y. Zhou

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http://www.oxford-man.ox.ac.uk/events/cind.html