

# General Assembly 2016

Bachelier Finance Society

Monday, July 18

New York 2016

- 1 General information,
  - Elections and current officers
  - Committees
  - Varia
- 2 Incorporation,
- 3 Bruti Liberati Prize,
- 4 Reports,
- 5 BFS World Congress 2018.

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- **President, Vice-President, Past President.** All serve for two years and the Vice-President becomes the President after two years. The President stays in the executive committee as the Past President for two more years after his/her term.
- **Executive Secretary, Treasurer.** They serve four or more years.
- **Executive Committee.** It is composed of the President, Vice-President, Past President, Executive Secretary, and Treasurer.
- **Council.** Consists of ten members elected for four years each. Every two years five of them are replaced.

- **President.** Damir Filipović, 2016-17.
- **Vice-President.** Jean-Pierre Fouque, 2016-17 (will be the President during 2018-19).
- **Past President.** Eckhard Platen, was President during 2014-15.
- **Treasurer.** Steven E. Shreve, 2014-.
- **Executive Secretary.** Josef Teichmann, 2016-.
- **Administrative Director.** Denise Künzli, 2011-.

- **2014-17.**

Bruno Bouchard, Matheus Grasselli, Marek Musiela, and Xun Yu Zhou. Jean-Pierre Fouque, who was elected to be Vice-President has been replaced for the remainder of his term by Huyên Pham.

- **2016-19.**

Rama Cont, Paul Glasserman, Vicky Henderson, Jan Kallsen, and Wim Schoutens.

- **Newsletter Committee :**

John Fuqua, *Paolo Guasoni*, Antonis Papapantoleon,  
Arnav Sheth.

- **Meetings Committee :**

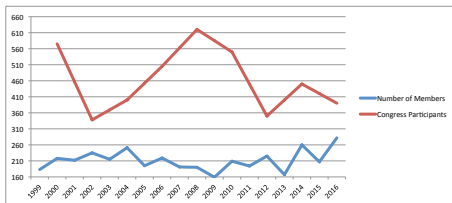
Peter Bank, Bruno Bouchard, *Matheus Grasselli*,  
Vicky Henderson.

- **Relations and Education Committee :**

Hernan Alzate, Pavel Gapeev, Thorsten Schmidt,  
Josef Teichmann.

- **Industry Relations Committee :**

*Walter Farkas*, Igor Geninson, Stefan Jaschke,  
Rachid Lassoued, Marco Lazzarino,  
Francesco Velasquez Llatas, Sebastian Matei.



**FIG.:** Statistics : Congress Participants and Number of Members



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This prize is given by the Bachelier Finance Society and the Department of Mathematics of the Politecnico di Milano, in cooperation with Springer, to commemorate [Nicola Bruti Liberati](#). It is awarded annually for a doctoral thesis in all subjects of Mathematical Finance.

Nicola obtained an undergraduate degree from Bocconi University (2001) in Mathematical Finance. He died in 2007 in a traffic accident in Sydney, while he was a research associate with Prof. Eckhard Platen after completing his PhD thesis. At that time, he was also cooperating with the Quantitative Finance group of the Department of Mathematics of the Politecnico di Milano.

# 2014 and 2015 Recipients

2014

**Thomas KRUSE, University of Duisburg-Essen**

awarded for his thesis "Inverse Optimal Stopping and Optimal Closure of Illiquid Positions". He was chosen by a committee chaired by David Hobson.

2015

**Marko Hans WEBER, JP Morgan**

awarded for his thesis "Models of Dynamic Trading with Price Impact". He was chosen by a committee chaired by Jan Kallsen.

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Local organizing committee consists of Paolo Guasoni, John Cotter, and Eberhard Mayerhofer  
Proposed dates are July 23-27, 2018.

THANK YOU  
FOR ATTENDING.