

# General Assembly 2018

Bachelier Finance Society

Tuesday, July 17

Dublin 2018

## 1 General Information

- Elections and current officers
- Committees
- Varia

## 2 Nicola Bruti Liberati Prize and BFS Junior Scholar Award

## 3 Reports

## 4 BFS World Congress 2020

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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.** Jean-Pierre Fouque, 2018-19.
- **Vice-President.** Francesca Biagini, 2018-19 (will be the President during 2020-21).
- **Past President.** Damir Filipović, was President during 2016-17.
- **Treasurer.** Steven E. Shreve, 2014-.
- **Executive Secretary.** Josef Teichmann, 2016-.
- **Administrative Director.** Denise Künzli, 2011-.

- **2016-19.**

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

- **2018-21.**

Damiano Brigo, Rene Carmona, Xin Guo, Steven Kou,  
and Mathieu Rosenbaum.

- **Newsletter Committee :**

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

- **Meetings Committee :**

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

- **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.

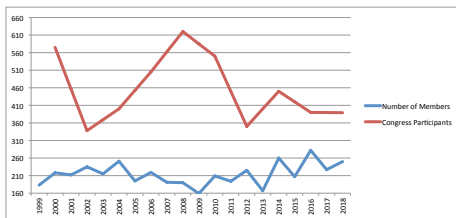


FIG.: Statistics : Congress Participants and Number of Members



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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.

2016

Gaoyue GUO, University of Oxford

awarded for his thesis "From Parametric to Robust : Generalized SVI Parametrization, Martingale Optimal Transport and Optimal Skorokhod Embedding" and

Chi Seng PUN, Nanyang Technological University

awarded for his thesis "Robust Stochastic Control and High-Dimensional Statistics with Applications in Finance".  
They were chosen by a committee chaired by Ronnie Sircar.

2017

Roman GAYDUK, University of Michigan

awarded for his thesis "Game-theoretic approach for modeling market microstructure".

He was chosen by a committee chaired by Pauline Barrieu.

2018

Eduardo ABI JABER, Université Paris-Dauphine

and

Omar EL EUCH, École Polytechnique

awarded for their paper "Multi-factor approximation of rough volatility models".

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Local organizing committee consists of Nan Chen, Duan Li, and Xunyu Zhou  
Proposed dates are June 1-5, 2020.



THANK YOU  
FOR ATTENDING.