

Timetable for the PIMS Summer School in Mathematical Finance

	1. Theme: Informational and Imperfect Financial Markets				Excursion to Jasper		Two free days	
	25-Jun	26-Jun	27-Jun	28-Jun	29-Jun	30-Jun	01-Jul	02-Jul
9:30-10:00	Lecture 1	Lecture 2	Lecture 4	Lecture 5	Lecture 3	<i>Excursion to Jasper</i>		
10:00-10:30	A. Sulem	A. Sulem	A. Sulem	A. Sulem	T. Zariphopoulou			
10:30-11:00	break	break	break	CAIMS Session	break			
11:00-11:30	Lecture 1	Lecture 2	Lecture 4	Stochastic Mod.	Lecture 4			
11:30-12:00	M. Rutkowski	M. Rutkowski	M. Rutkowski	in Energy Market	T. Zariphopoulou			
12:00-12:30								
12:30-13:00								
13:00-13:30								
13:30-14:00	Lecture 1	Lecture 3	Lecture 5	CAIMS Plenary				
14:00-14:30	C. Frei	A. Sulem	M. Rutkowski	Talk				
14:30-15:00	break	break	break	break				
15:00-15:30	Lecture 2	Lecture 3	CAIMS Session	Lecture 1				
15:30-16:00	C. Frei	M. Rutkowski	Financial	T. Zariphopoulou				
16:00-16:30			Modelling,	break				
16:30-17:00			Risk Mgmt.,	Lecture 2				
17:00-17:30			Computational	T. Zariphopoulou				
17:30-18:00			Methods					
<p>All lectures of the summer school take place in CAB 528. The Annual Meeting of CAIMS (Canadian Society of Applied and Industrial Mathematics) takes place from June 27 to 30. In this schedule, only some sessions related to financial mathematics are shown. CAIMS sessions are in CAB 243 and the CAIMS plenary talk is in CCIS L2-200; see http://caims2016.caims.ca</p>								

Timetable for the PIMS Summer School in Mathematical Finance

	2. Theme: Market Microstructure and Algorithmic Trading				IMS-FIPS Workshop		
	03-Jul	04-Jul	05-Jul	06-Jul	07-Jul	08-Jul	09-Jul
9:30-10:00		Lecture 1	Lecture 3	Lecture 4		<i>IMS-FIPS Workshop</i>	
10:00-10:30		R. Almgren	R. Almgren	R. Almgren	Contributed		
10:30-11:00		break	break	break	Talks of PIMS		
11:00-11:30	Lecture 1	Lecture 4	Lecture 5	Lecture 8	Summer School		
11:30-12:00	A.C. & S.J.	A.C. & S.J.	A.C. & S.J.	A.C. & S.J.			
12:00-12:30							
12:30-13:00							
13:00-13:30							
13:30-14:00	Lecture 2	Lecture 2	Lecture 6				
14:00-14:30	A.C. & S.J.	R. Almgren	A.C. & S.J.				
14:30-15:00	break		break				
15:00-15:30	Lecture 3		Lecture 7				
15:30-16:00	A.C. & S.J.		A.C. & S.J.				
16:00-16:30							
16:30-17:00							
17:00-17:30							
17:30-18:00							
<p>All lectures of the summer school take place in CAB 528. A.C. = Alvaro Cartea, S.J. = Sebastian Jaimungal</p>							