

10-28-2009

**The Third Western Conference in Mathematical Finance
Meeting Schedule**

Time Slot	Friday, November 13	Saturday, November 14	Sunday, November 15
8:30 - 9:00	Registration and Reception		
9:00 - 10:00	9:15 -10:15 Mark Davis <i>Imperial College</i>	9:00-10:00 Thaleia Zariphopoulou <i>UT Austin</i>	9:00-9:45 David German <i>Claremont McKenna</i>
10:00- 11:00	10:15-11:00 Mingxin Xu <i>UNC Charlotte</i>	10:00-11:00 Short talks <i>W. Strong, J. Ruf, J. Li</i>	9:45 – 11:05 Short talks <i>R. Mendoza, R. Sen M. Lorig, B. Izgy</i>
11:00 - 11:30	Coffee Break	Coffee Break	Coffee Break
11:30 - 12:15	Kay Giesecke <i>Stanford</i>	Coskun Cetin <i>CalState Sacramento</i>	Antoine Toussaint <i>Stanford</i>
12:15 - 1:30	Catered Lunch	Catered Lunch	
1:30 - 2:15	Soumik Pal <i>UW Seattle</i>	Gerard Brunick <i>UT Austin</i>	
2:15 - 3:00	Short talks <i>L.Xia, S.Pulido</i>	Noureddine El Karoui <i>UC Berkeley</i>	
3:00 - 3:30	Coffee Break	Coffee Break	
3:30 - 4:15	Tomoyuki Ichiba <i>UC Santa Barbara</i>	Adam Tashman <i>UC Santa Barbara</i>	
4:15 - 5:00	Alex Eydeland <i>Morgan Stanley</i>	Guoliang Wu <i>UT Austin</i>	
5:00 - 6:00		Panel discussion* <i>Financial Mathematics after the crisis?</i>	
6:30 - 9:00	Dinner	Free Evening at SB	

*Panelists: *M. Davis, J. Langsam, G. Papanicolaou, T. Zariphopoulou*. Moderator: *JP Fouque*

Location: Tree Top Room of the Best Western Pepper Tree Inn,
3850 State Street, Santa Barbara, California, 93105-3112, Phone: 805/687-5511, Fax: 805/682-2410

*Sponsored by National Science Foundation, Morgan Stanley,
Center for Research in Financial Mathematics and Statistics (UCSB),
College of Letters and Science (UCSB), Division of Mathematical, Life and Physical Sciences (UCSB),
Department of Statistics and Applied Probability (UCSB)*