Programme

Monday 1 April 2019

19.00-10.00	Registration with coffee
10.00-12.00	Mini-Course 2 hour slot
12.00-13.30	Lunch provided in the catering space
13.30-15.30	Mini-Course 2 hour slot
15.30-16.00	Coffee/Tea in the catering space
16.00-18.00	Mini-Course 2 hour slot

Tuesday 2 April 2019

09.00-10.00	Registration with coffee
10.00-11.00	**Cardaliaguet, Pierre** (University of Paris-Dauphine) *Some aspects of the convergence problem in mean field games*
11.00-12.00	**Acciaio, Beatrice** (London School of Economics) *Dynamic equilibrium via causal optimal transport*
12.00-12.30	**Hu, Kaitong** (Ecole Polytechnique) *Principal-Agent problem with many principals*
12.30-14.00	Lunch provided in the catering space
14.00-14.45	**Lehalle, Charles-Albert** (CFM) *Mean Field Games of Portfolio Trading*
14.45-15.30	**Jaimungal, Sebastian** (University of Toronto) *Mean-Field Games with Differing Beliefs for Algorithmic Trading*
15.30-16.00	Coffee/Tea in the catering space
16.00-16.45	**Aid, Rene** (University of Paris-Dauphine) *A mean-field of market exit*
16.45-17.30	**Campi, Luciano** (London School of Economics) *N-player games and mean-field games with smooth dependence on past absorptions*
17.30-18.30	Informal wine reception

Wednesday 3 April 2019

09.00-09.45	**Nutz, Marcel** (University of Columbia) *Convergence to the Mean Field Game Limit: A Case Study*
09.45-10.30	**Delarue, Francois** (Université Nice-Sophia Antipolis) *Stochastic forcing for mean field games with a finite state space*
10.30-11.00	Coffee/Tea in the catering space
11.00-11.45	**Mastrolia, Thibaut** (Ecole Polytechnique) *Principal-mean field Agents problem and optimal energy demand response*
11.45-12.30	**Alasseur, Clémence** (Finance of Energy Market Research Centre [FIME@EDF]) *An Extended Mean Field Game for flexibilities optimisation in smart grids*
12.30-14.00	Lunch provided in the catering space, along with poster session
14.00-18.00	Free afternoon

Thursday 4 April 2019

09.00-09.45	**Horst, Ulrich** (Humkboldt University of Berlin) *Mean-Field Leader-Follower Games with Terminal State Constraint*
09.45-10.30	**Pham, Huyen** (University Paris Diderot) *Some machine learning schemes for high-dimensional nonlinear PDEs*
10.30-11.00	Coffee/Tea in the catering space
11.00-11.30	**De Santis, Davide** (London School of Economics) *Nonzero-sum stochastic differential games between an impulse controller and a stopper*
11.30-12.00	**Miller, Enzo** (University Paris Diderot) *Linear-quadratic McKean-Vlasov games with random coefficients*
11.00-12.30	**Kalise, Dante** (Imperial College London) *Proximal methods for stationary Mean Field Games with local couplings*
12.30-14.00	Lunch provided in the catering space
14.00-14.45	**Guo, Xin** (University of Berkeley) *Learning MFG*
14.45-15.30	**Yam, Phillip** (Chinese University of Hong-Kong) *Calculus on Space of Random Variables and Mean Field Theory*
15.30-16.00	Coffee/Tea in the catering space
16.00-16.45	**Ren, Zhenjie** (Chinese University of Hong-Kong) *Mean-field Langevin dynamic and its application to neuron network*
16.45-17.30	**Carmona,** Rene (Princeton University) *Mean Field Games with finite states in the weak formulation, and application to contract theory*
19.00	Workshop dinner at Blonde Restaurant, 71-75 St. Leonard's St, Edinburgh EH8 9QR

Friday 5 April 2019

09.30-10.15	**Lacker, Daniel (University of Columbia)** *On the convergence of closed-loop Nash equilibria to the mean field game limit*
10.15-10.30	**Platonov, Vadim** (University of Edinburgh) *Ito-Wentzell formula for measure-dependent SDE's*
10.30-11.00	Coffee/Tea in the catering space
11.00-11.45	**Bertucci, Charles** (University of Paris-Dauphine) *Variational inequalities in Mean Field Games, optimal stopping and beyond*
11.45-12.30	**Dumitrescu, Roxanna** (King's College London) *Mean-field games of optimal stopping: a relaxed solution approach*
12.00-13.30	Lunch provided in the catering space
13.30	Close of Workshop