



NWO/STAR/PWN



Winter school on Mathematical Finance

special topics: *Dealing with Market Frictions*
and *Hedging in Markets with Price Impact*

January 20-22, 2020
Congrescentrum De Werelt, Lunteren



Minicourses by:

Peter Bank (Technische Universität Berlin)
Bruno Bouchard (Université Paris-Dauphine)



Special invited lectures by:

René Aïd (Université Paris-Dauphine)
Martin Keller-Ressel (Technische Universität Dresden)
Vladimir Piterbarg (NatWest Markets)



Early registration: before December 1

Organising committee: Michel Vellekoop (UvA) and Peter Spreij (UvA and Radboud Universiteit)

Conference secretariat: Korteweg-De Vries Institute for Mathematics, Universiteit van Amsterdam