

DYNAMIC OPTIMIZATION IN ECONOMICS, FINANCE, AND INSURANCE

Chairman:

Bruno VISCOLANI, Università degli studi di Padova,
Presidente AMASES

10:00 am-10:30 am

Welcome Addresses

10:30 am-11:30 am

Giorgio FERRARI, Center for Mathematical
Economics (IMW), Bielefeld University

Stochastic Games of Productivity
Expansion: Mean-field Stationary Equilibria

11:30 am-12:30 pm

Mogens STEFFENSEN, Department
of Mathematical Sciences, University of Copenhagen
*Optimal Investment with Uncertain Risk
Aversion*

12:30 pm-2:30 pm – Lunch

2:30 pm-3:30 pm

Claudia CECI, Dipartimento di Economia,
Università "G. d'Annunzio" di Chieti-Pescara
*Optimal Reinsurance and Investment
Problems for Stochastic Factor Risk Models*

3:30 pm-4:00 pm

Closing Remarks

Workshop

Friday November 26th, 2021

Room 200, 10 am

Via Necchi, 9 - Milano

Information

The abstracts of the talks are available [here](#).

For reservations, please e-mail dimsefa@unicatt.it by November 23rd with the subject line "Workshop in Dynamic Optimization", specifying whether you wish to participate in-person or remotely. Reservations for in-person participations will be confirmed according to current legislation. Places are limited and are first come first serve.

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