	Saturday 6th of July	Sunday 7th of July	Monday 8th of July
9:30-11:00	**Rosenbaum** High Frequency Trading Pt1	**Polson** Bayesian Sparsity and Normalisation Pt1	**Polson** Bayesian Sparsity and Normalisation Pt2
11:00-11:15	Coffee	Coffee	Coffee
11:15-12:45	**Mijatović** Jumps and Stochastic Volatility Pt1	**Roberts** Exact Simulation of Jump Diffusions Pt2	**Mijatović** Jumps and Stochastic Volatility Pt2
12:45-14:15	Lunch	Lunch	Lunch
14:15-15:45	**Roberts** Exact Simulation of Jump Diffusions Pt1	**Rheinländer** Volatility and the Limit Order Book distribution **Godsil** Inference for asymmetric alpha-stable Levy processes **Nualart** LAN property for some jump diffusion processes with discrete observations	**Rosenbaum** High Frequency Trading Pt2
15:45-16:00	Break	Break	The End!
16:00-17:30	**Yiannakopoulos** Inverse problems for stochastic PDEs **Kantas** Monte Carlo for an inverse problem related to the Navier-Stokes equations **Pinheiro** Dynamic programming for a jump-diffusion with Markov switching coefficients	**Guillaume** A moment matching market implied calibration **Le Corff** Continuous-time importance sampling for Jump difusions **Titsias** Compound Poisson Gaussian Processes for Modeling Multivariate Jump Processes	