Van Eenam Lecture Series

March 21, 22 & 23, 2023

University of Michigan Department of Mathematics



Thaleia Zariphopoulou

Presidential Chair in Mathematics and V.F. Neuhaus Centennial Professor at The University of Texas at Austin

Recent Advances In Human-Machine Interaction Models and Stochastic Optimization

TUES., MARCH 21, 2023 | 4:00 PM Reception to follow in Mathematics Upper Atrium

Mean Field Games with **Unbounded Controls and General Criteria** WED., MARCH 22, 2023 | 4:00 PM

Reversible and Irreversible **Decisions Under Costly** Information Acquisition THURS., MARCH 23, 2023 | 5:15 PM

1360 FAST HALL 530 CHURCH STREET, ANN ARBOR

Speaker Bio: Thaleia Zariphopoulou is the holder of the Presidential Chair of Mathematics and the V.F. Neuhaus Professorship of Finance at the University of Texas at Austin. Previously, she was the Laun Professor at the University of Wisconsin, Madison and from 2009-2012, the first holder of the statutory Oxford-Man Chair in Quantitative Finance at the Mathematical Institute, University of Oxford. She is an associate faculty member of the Oxford-Man Institute of Quantitative Finance and holds a Visiting Professorship at the Mathematical Institute, University of Oxford.

She has served very actively the community of Financial Mathematics. She sits on the editorial board of eleven academic journals and monograph series, and she is the Editor of the SIAM Book Series in Financial Mathematics. She has served in various prize committees and panels. She has also been the Vice-Chair (2007-2010) of the SIAG Activity Group in Financial Mathematics and Engineering, and has served as Vice-President (2004-2006) and President (2006-2008) of the Bachelier Finance Society.

In 2012, she was elected SIAM Fellow and in 2014, she was an invited speaker at the International Congress of Mathematicians in Seoul.



