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CHAIR’S WELCOME

With the pandemic slowly winding out, it is satisfying seeing people planning the next conference trip, research visits resuming and dining with friends at favorite joint becoming a normal activity and not a risky trip to nowhere.

The past two years were different, and for many also difficult. With this in mind, I want to thank the departing SIAG/FME officers Agostino Capponi (chair), Birgit Rudloff (vice-chair) and Stephan Sturm (secretary) who despite these challenging times served our community and helped lunching new SIAG/FME initiatives and projects.

The 2022 SIAM Annual Meeting (AN22) will be held in hybrid format July 11-15, 2022, Pittsburg, Pennsylvania, US. The SIAG/FME will have a strong presence at AN22 sponsoring eight minisymposia. SIAG/FME will be also represented at the AMS-SMF-EMS Joint International Meeting in Grenoble, France on July 18-22, 2022.

Following the enthusiastic suggestion by the community, the SIAG/FME will continue running the virtual seminars series, on the second Thursday of each month. The seminar scientific committee is open for suggestions from the public on potential speakers, covered topics and recommendations on how to improve the series.

This newsletter features a great interview with Prof. Thaleia Zariphopoulou, UT Austin, who shares, in particular, her experience and views about women in mathematical finance.

Finally, we are excited to announce that the next FME conference will be held on June 6-9, 2023, in Philadelphia, Pennsylvania, US. Mark your calendar!

We wish everyone a happy, healthy and peaceful Spring.

Kind regards, Igor Cialenco

Chair SIAG/FME
MESSAGE FROM THE OUTGOING CHAIR

Dear SIAG-FME Community member,

As the former Chair of this Activity Group, I would like to reflect upon the past biennial period 2020-2021. Despite the challenges imposed by the unique circumstances we have all faced, it has been a real pleasure to work together with the other officers, Igor Cialenco, Stephan Sturm, and Birgit Rudloff, and serve our community. I would like to thank all the officers for the tremendous support they have provided for the various introduced initiatives. I have observed a tremendous growth across many dimensions, including new initiatives, engagements, and events.

We have had the SIAG-FME charter renewed until December 2023. It has been delightful to see that, through the various initiatives and engagements, the SIAG-FME Activity Group has been deemed to serve well the financial mathematics community, and more broadly the applied mathematics profession.

Because of the pandemic, many events had to be run virtually. Nevertheless, we had a great participation both at the 2020 and 2021 SIAM Annual Meetings. Our community organized many mini-symposia on a wide variety of topics, which covered the most actively researched areas in financial mathematics and engineering. The premier meeting of our community was held in June 2021, and featured an impressive participation, enthusiasm, and engagement from the community. In the early stages of the pandemic, the Group started a very successful seminar series, which succeeded in keeping the community cohesive during a period where in-person interactions have been rather difficult, if not impossible.

I have another delightful news to share. For the first time ever, the SIAG-FME Activity Group will be organizing the highly competitive Gene Golub SIAM Summer School. Our proposal has been favorably reviewed and funded by SIAM, which has selected our activity group as the organizer for the 2022 summer school. Together with former officers Francesca Biagini, Sebastian Jaimungal, and Stephan Sturm, we are in the process of coordinating the organization of the school with the host institution, the Gran Sasso Science Institute in Italy.

Let me conclude by reiterating my optimism for the future of our Activity Group. I have no doubt that the current group of officers will bring the group to the next level of success. I look forward to its continued strengthening and leadership in the years to come.

Agostino Capponi
Emeritus Chair of SIAG-FME Activity Group

NEWS

Mathematical Finance Mentoring Initiative

We are happy to announce the Mathematical Finance Mentoring Initiative aimed at creating a mentoring platform for early career financial mathematicians and engineers from underrepresented groups. For more details, please visit webpage or email any member of the steering committee. We kindly ask to consider participating in this initiative by filling the corresponding form: mentor or mentee. We will also appreciate if you can distributed this message to those who may be interested. The first targeted date for mentor-mentee matching is Spring, 2022.

This program is endorsed and supported by the SIAM activity group on Financial Mathematics and Engineering and the Bachelier Finance Society.

Steering Committee: Thaleia Zariphopoulou (chair) Beatrice Acciaio, Francesca Biagini, Igor Cialenco, Ruimeng Hu, Birgit Rudloff, Stephan Sturm, Ludovic Tangpi, Luitgard A. M. Veraart

MGB-SIAM Early Career Fellows

This MGB-SIAM fellowship program, established in 2021, recognizes the achievements of early career applied mathematicians — especially those belonging to racial and ethnic groups historically excluded from the mathematical sciences in the United States — and provides professional activities and career development. Ten esteemed members were announced as the 2022 Class of MGB-SIAM Early Career Fellows in April 2022. Big congratulations to Ludovic Tangpi (ORFE, Princeton) for the MGB-SIAM Early Career Fellowship!

CONFERENCE REPORTS

SIAM AN21

The SIAM Annual meeting 2021 (AN21), held virtually from July 19 through July 24, 2021. Thanks to the coordinated effort led by Sergey Nadtochyi (Illinois Tech) and Stephan Sturm (WPI), the SIAG/FME was well represented at AN21, by sponsoring 11 minisymposia, with an outstanding line up of talks, reflecting the broad research interests of our community. The featured themes include: market microstructure, systemic risk, risk management, machine learning for finance, optimal transport, game-theoretic models for finance and volatility modeling.
CONFERENCE REPORTS (contd.)

SIAM FME 21

Due to the uncertainty on international traveling caused by the pandemic, in January 2021, the SIAG/FME executive committee decided to hold fully online the 2021 biennially meeting of the SIAG/FME, originally planned to take place in Philadelphia, US. This was not an easy decision, and while nothing can substitute the vibe and atmosphere of an in-person meeting, thanks to the technical support from SIAM and to the international financial mathematics community we held a successful meeting with a new high of 411 registered participants, from 31 countries. The overall program covered a wide range of topics including some emerging themes such as fintech and machine learning and its applications to financial markets. FM21 featured eight invited plenary speakers, 47 minisymposia, and 61 contributed talks. Similar to the previous FME conference editions, the program hosted two mini-tutorials, one dedicated to “Trading with Friction” and presented by Mete Soner (Princeton University) and Paolo Guasoni (Dublin City University), and the second one on “Machine Learning for Finance” presented by Maxime Bergeron (Riskfuel Inc) and Sebastian Jaimungal (University of Toronto).

An industry panel “Bridging Theory and Practice in Financial Engineering”, chaired by Ronnie Sircar (Princeton University) and featuring four leading experts from quantitative financial industry, gave a unique and modern perspective on hot topics such as Robo-Advising, LIBOR reform, wealth management, and data driven technologies in finance.

The prestigious Early Career Prize of the SIAM Activity Group on Financial Mathematics and Engineering was awarded to Ariel Neufeld from Nanyang Technological University, Singapore, for his work on model uncertainty and robust methods in finance. Two SIAM/FME Conference Paper Prizes went to Jana Hlavinová and Gabriela Kováčová, both PhD students from WU Vienna, Austria.

FM21 featured the first SIAM Financial Mathematics & Engineering Student Programming Competition, sponsored by MathWorks. Student teams partook in a two-month programming challenge to solve a mathematical programming problem arising in financial modeling, using complimentary license of MATLAB provided by MathWorks or a programming language of their choice. During the final stage of the competition the finalist teams from around the world pitched their multidisciplinary solutions before judges. First prize went to Chris Chia and Sandra Ng, London School of Economics.

During FM21, the SIAG/FME officers lunched the mentoring initiative, kindly sponsored by Bloomberg L. P., under which a number of early career scientists from underrepresented groups were paired with senior mentors. This initiative was extremely well received from both senior and junior cohorts that grew into an international mentoring platform endorsed by SIAG/FME (see p.3 for more details).

As usual, the business meeting of the SIAG/FME took place during the conference. The members discussed about the format of the next meeting and made the suggestion to have a hybrid component, for example for plenary talks and/or selected minisymposia. It was also decided to continue the series of virtual seminar organized by the SIAG/FME. The activity group discussed how to continue the two newly lunch initiatives, in particular how to secure a larger sponsorship for the student competition and elevate it at a larger scale.

Agostino Capponi, and Igor Cialenco, FM21 Co-Chairs.
In Spring 2021, the SIAG-FME (Stephan Sturm and Birgit Rudloff) interviewed with Thaleia Zariphopoulou.

**Stephan:** Thank you very much, Thaleia, for interviewing with us.

**Thaleia:** My pleasure.

**Stephan:** We want to speak with you about your experience and in particular about women in financial mathematics and your role in it. We know that over the last years you have organized several events focusing on women in financial mathematics, for instance, a meeting at IPAM and others. What was your motivation behind organizing these events?

**Thaleia:** I would say that there were three reasons. The first one as purely biographical, reflecting on going at conferences in the early stages of my career. I recall that for, almost a decade, we would be just a handful of women among many male mathematicians. It felt unbalanced, if not awkward.

Secondly, I was motivated by my belief that the academic environment we offer to our students is often too angular, low dimensional. We focus primarily on coursework and a research topic, without teaching them so many other valuable things they need in order to become successful academics: how to prepare presentations, how to develop collaborations, where to look for and how to apply for external funding, how to be good academic citizens, how to balance personal life and work, ... to name a few. Typically, young researchers go through their Ph.D. years learning about these issues by “imitation only”, imitating their advisors and the (very) few academics they interact closely with. In my view, most of our students enter their academic life unprepared, without a proper academic training. Of course, there exist seminars, workshops and talks by experts on these topics. I find them very helpful but, to a great extent, impersonal. Acquiring this wider education is a continuous process, it takes time and requires exposure to stimulating and didactic environments. This is where conferences for young researchers can play an important role as they offer a more welcoming, personal, inclusive and cozier environment.

Thirdly, and now we come to why I have been involved with conferences focusing on women in our field, I have found - and Birgit could second me on this - that the female academics get more and more encouraged by discussing problems and issues, by connecting and opening up. This "connection cycle" has a strong, amplifying feedback effect. I find this communication extremely vital, and these conferences have offered a great opportunity for it. They were open to all genders, but we had mainly female speakers and panelists. This created a more empowering presence and participation of female graduate students and academics. They interacted with role models and, at the same time, were offered ample opportunity to be heard during the panels and the many informal discussions. I still remember the first panel we had at IPAM in 2015. It was scheduled for half an hour and in a small room. We had to move it to the lounge and run it for almost two hours. Young academics of all genders had participated in a very lively discussion on so many topics in their academic lives and careers.

**Birgit:** Thaleia, you were amongst the first women at the forefront of financial mathematics. Could you share your experience with us?

**Thaleia:** If I remember correctly, I think that Jakša Cvitanić, Peter Lakner and myself were the first three PhDs in mathematical finance in US. I got into financial mathematics by pure luck.

I studied Electrical Engineering at NTUA but I always liked mathematics. I went to Brown University to pursue a Ph.D. in Applied Mathematics. My advisor, Wendell Fleming, gave me a variation of Merton’s problem, as a toy model to learn about the HJB equation. He had just heard about this problem at a workshop he had attended at IMA the week before. This very random event exposed me to these new stochastic optimization problems.

I was also able to meet early on, with the help of my advisor and Pierre-Louis Lions (who was visiting my husband at Brown), some of the leaders of the field, like Darrell Duffie, Mark Davis, Sandy Grossman, José Scheinkman and Chi-fu Huang, who introduced me to the state of the art of the field and, also, mentored me for a number of years. I will always be very grateful to all of them for their mentorship and guidance.
Finally, the early 90s were a dream period for Mathematical Finance! There was a lot of intense interaction and collaboration among economists, mathematicians, finance scholars, and practitioners. Was it easy to develop an academic career in mathematical finance in the early years of the field? Not at all. It was not clear where I belonged academically, and this can be very daunting at the early years of someone’s career. Furthermore, back then, the academic community was not helpful in accommodating academic couples. I was fortunate that the University of Wisconsin, Madison took an initiative in this direction and offered me a joint appointment between the Math Department and the Business School. The joint appointment had some super-additive workload challenges but, overall, I thoroughly enjoyed the interdisciplinarity of my work.

Birgit: You were among the first woman there, I mean, you were among the first persons there as well, right? Somehow both are an interesting story.

Thaleia: I think it is, but had nothing to do with me being a woman per se. The community was so small, to begin with. It was a great experience back then because it was an academic field under creation, and everybody was extremely excited and inclusive. And what inspired me very much was the dedication of academics in finance, like Duffie, Huang and Grossman, to learn advanced mathematics in order to develop richer models and approaches.

Stephan: As SIAM Activity Group on Financial Mathematics and Engineering we would like to continue and increase efforts to make the math finance community more diverse and in particular increasing the number of women in our community. Do you have any specific suggestions what we as SIAM Activity Group could do better to improve the diversity of our community?

Thaleia: These efforts are extremely valuable and I am very thankful to see the academic environment considerably improving. I would like to point out however that, although intentions may be extremely good, we need to be sensitive not to act in a way that could be perceived as artificial. Frequently – and this happens everywhere these days – there is pressure to fulfill certain quotas and just “tick boxes”. This often backfires.

I think attracting women to science, in general, has to start very early on, even at the middle school years. We could achieve this by giving presentations to young students, being present at summer math camps, and getting involved with research competitions. There are so many outreach activities we could help with. This is where we could begin inspiring female students. It needs to start early on.

Birgit: And a little bit connected to this question I would like to ask. The SIAG/SIFIN is looking for closer collaborations with math associations for underrepresented groups such as the AWM. Do you have any specific suggestions on specific collaborations or engagements with other groups or associations?

Thaleia: I think it will not be difficult to create a society like AWM within the Mathematical Finance community. As a matter of fact, we did some preliminary work towards this during one of the IPAM meetings. However, little progress was made afterwards, and many things slowed down due to the pandemic.

Stephan: Maybe exploring a bit more what you said, namely that one of the most effective way to attract women is to go very early in, on an undergraduate or even high school level. Do you have any other advice how to attract women or other underrepresented groups into our field of research?

Thaleia: As I said earlier, this needs to be done consistently, holistically and inclusively. Things do not change overnight. It takes decades if not more. Role models are extremely important. One of my role models was Mary Ellen Rudin, my colleague at UW-Madison. I learned so much from her, how to balance work, family and life in general. I adored her style, substance and resilience. Having role models, and also being able to approach and talk to them, is vital.

I think that the overall communication among mathematicians is, at the personal level, frequently sterile. On the other hand, growth is fed and encouraged by valuable communication. One thing I would strongly recommend is to create an organized mentorship activity by creating a platform where mentees and mentors would interact in a more organized way.¹

Birgit: One question, there’s more to the recent effect, maybe [namely the Covid-19 Pandemic] what is your thought?

Thaleia: I think the pandemic will have profound effects on our academic life for the next five years or so. I absolutely agree that no matter how progressive couples are these days, women have suffered most of the consequences of working at home without having enough help with the children, housework and, sometimes, ailing parents. There are steps that have been already taken at many universities, like partial course relief for the next year or two, and resetting the tenure clock. There are also helplines one can use to talk about all the pressure that is piling up. These are some of the practical steps that can be taken.

¹For the details of the Mathematical Finance Mentoring Initiative, please see page 2 of this newsletter.
I would add that it has been especially hard for mathematicians, as our research requires adequate mental space. When you are depleted in a thousand pieces because you have to juggle child care, remote teaching, research, writing proposals, advising your students, . . . . while constantly worrying about the health of your family, then the first casualty in this race is the quality of your research.

**Birgit:** Studies have shown that the impact on women of the pandemic is much higher.

**Thaleia:** Very high indeed. The pandemic has multiplied all the challenges women have been facing.

**Stephan:** Looking on the young people and in particular young women who are currently in this situation, do you have any particular advice for them and for their career in financial mathematics?

**Thaleia:** When say “in this situation”, you mean specifically for the pandemic or, in general?

**Stephan:** Well, I would say both are interesting, I think. We are interested in the general thing, but I think it’s also helpful for people who are now in the situation to get a specific pandemic related advice.

**Thaleia:** Let's leave the pandemic aside for the moment. Reflecting back on my time: I was relentlessly organized. I also had a lot of help from my husband, especially when the children were small. You need support, you need to be able to ask for help and also get the help; otherwise, it becomes very heavy in all aspects of life. Gradually, you lose momentum because you become the $n$, $n+1$, $(n+k)$th person in the queue. And at some point, the momentum and creativity, especially for research in a field like mathematics, are lost. This is where I see many women fading away, little by little. They start extremely well, they pursue very successful studies, they produce very good results. But then personal aspects, like finding two good jobs, having children, etc., start having a heavier and heavier toll. These are painful bifurcation points but one needs to maintain focus and remain resilient in this marathon.

Now, let us talk about young people in Mathematical Finance: One thing I see is that the field is becoming over-specialized. In the old times, we took courses in economics and finance. I taught corporate finance and other classes in traditional finance because I really wanted to learn about the different aspects of this academic discipline. Many others did the same back then. I find the current education in Mathematical Finance rather narrow. And, at the end, you find yourself in a situation where you produce solutions for a very abstract problem which, from the mathematical point of view is over-specific and, from the finance application point of view, seems totally irrelevant. I think a broader academic training, a genuine interdisciplinary training is extremely important.

**Stephan:** Specifically, now about the pandemic situation. Do you have advice for young women in the pandemic?

**Thaleia:** They need help from their institution and the academic community at large. They need an “academic stimulus check”. More broadly, it is the young researchers who were hit the most during the pandemic as they had to balance and juggle so many different tasks at a delicate age of personal and professional development.

**Birgit:** One last question: How would you ideally envision our community in ten years?

**Thaleia:** It is difficult to know where Mathematical Finance will be in a decade from now. Currently, there are very interesting problems in, to name a few, market microstructure, market design, information acquisition, systemic risk as well as in mean-field games, data science and machine learning for finance applications. But more broadly, I think our field has a unique opportunity to conquer what I would call “quantitative business”. If you look at areas like marketing, operations management, decision analysis, you see traditional fields that are not quantitatively as strong as our field. On the other hand, many underlying problems they are facing are very close to what we work on, like valuation, risk management, risk quantification, risk sharing, optimal allocation, and so on. These questions are well developed in financial mathematics, and these questions are, in many aspects, universal. We are extremely well trained, conceptually, analytically, and computationally. However, in order to play a major role and lead in this new scientific terrain, we need to branch out and expand patiently, persistently and with a very open mind. It is a huge investment and a great opportunity, I strongly believe.

**Stephan:** Thank you very much for doing this interview with us.
PAST/ONGOING EVENTS

Past events:
Princeton-Santa Barbara workshop

Ongoing events:
SIAG-FME VIRTUAL SEMINARS, Virtual.
BACHELIER FINANCE SOCIETY ONE WORLD SEMINARS, Virtual.
MACHINE LEARNING IN FINANCE, Virtual.

UPCOMING EVENTS

Bachelier Finance

11TH WORLD CONGRESS OF THE BACHELIER FINANCE SOCIETY
June 13-17, 2022
Online. Hong Kong, China

SIAM AN22

SIAM Annual Meeting (AN22)
July 11-15, 2022
Hybrid: David L. Lawrence Convention Center | Pittsburgh, Pennsylvania, USA

This year SIAM annual meeting (AN22) will be held in hybrid mode, in Pittsburg, Pennsylvania, between July 11-15, 2022. SIAM/FME enthusiastically looks forward to this meeting – one of the first after pandemic international meetings that the mathematical finance community will be able to attend – sponsoring eight minisymposia.

- Systemic risk and risk management (Organizer: Luitgard Veraart (LSE))
- Stochastic control with applications to finance (Organizer: Igor Cialenco (IIT))
- Mean-field games in mathematical finance
  (Organizers: Dena Firoozi (HEC Montréal), Tomoyuki Ichiba (UCSB) and Igor Cialenco (IIT))
- Synthetic methods for financial time series (Organizer: Samuel Cohen (Oxford))
- Signature methods in finance (Organizer: Terry Lyons (Oxford))
- Stochastic Portfolio Theory (Organizers: Martin Larsson (CMU) and Tomoyuki Ichiba (UCSB))
- Mathematics of FinTech (Organizers: Agostino Capponi (Columbia) and Sveinn Olafsson (Columbia))
- Machine Learning in Finance: Theory and Applications (Organizers: Renyuan Xu (USC) and Ruimeng Hu (UCSB))
AMS-SMF-EMS Joint International Meeting

Grenoble (France) July 18-22, 2022

Beatrice Acciaio, Carole Bernard and Stephan Sturm are organizing a special session on Financial Mathematics at the AMS-SMF-EMS Joint International Meeting in Grenoble (France) on July 18-22, 2022, thematically dedicated to Mean Field Games in Mathematical Finance, Robust Finance and Machine Learning in Finance. A total of 21 in-person talks are planned over 5 days. This shall bring together an international group of eminent researchers and promising young scholars working in the field, thereby facilitating new scientific collaborations and creations of new contacts also with researchers in other fields of mathematics.

Gene Golub SIAM Summer School (G2S3) in Financial Mathematics

The G2S3 summer school, founded by SIAM as the result of a generous bequest of former SIAM President Gene Golub, offers schools in applied mathematics, computational science, and industrial mathematics, primarily for graduate students in mathematics and computer science.

This summer, August 1-12, 2022, the SIAG/FME is very proud to have the honor of hosting the school for the very first time. It will be held in the beautiful Gran Sasso Science Institute (GSSI) in L’Aquila, Italy.

The summer school will focus on four areas of prominence in financial mathematics:
Quantitative Risk Management (by Ludovic Tangpi, Princeton University); Energy and Commodity Markets (by Mike Ludkovski, UC Santa Barbara); Machine Learning and Financial Technology (by Matthew Dixon, Illinois Institute of Technology); and Mean Field Games (by Roxana Dumitrescu, King’s College London).

The short courses are broken into morning and afternoon sessions, where the morning focuses on general theory and methodology, while the afternoons on computational and implementation aspects of the various topics.

The school will also feature professional development sessions for students including sessions on presentation skills, grant proposal writing, and industry jobs. Additionally, there will be opportunities for students to make short presentations and/or present their research in poster sessions. We will also be organizing a day of tours in the region.

The school is open to both senior undergraduate students and graduate students (including those with an (anticipated) graduation date of 2022 or later). SIAM will provide travel funding of up to $1,000 USD per student from Europe, Western Asia, and North Africa, and $1,500 USD per student from outside this region, in addition to providing local accommodation and meals within the GSSI.

Please spread the word and encourage students to apply! For more details, please see the website: https://siam2022.gssi.it

Sincerely,

Sebastian Jaimungal on behalf of the organizing committee:
Agostino Capponi, Francesca Biagini, and Stephan Sturm

6th Eastern Conference on Mathematical Finance

Rutgers University, October 14-15, 2022 (ECMF6)

The 6th ECMF will be hosted by the Department of Mathematics, Rutgers University, New Brunswick, Friday, October 14 - Saturday 15, 2022.
Dear Colleagues,

It is with extreme sadness that we write to inform you that Professor Peter Carr, our dear colleague, prolific scholar and valued friend, has recently passed away. Our thoughts are with his family and loved ones through these difficult times.

Throughout his illustrious career Peter made an outstanding and impactful contribution to the global mathematical finance and engineering community. Over the years he served as an essential bridge between academia and industry. He was the epitome of a quant. After receiving his PhD in Finance from UCLA Anderson School of Management in 1988, he held a professorship position at Cornell University. In 1996 Peter began his 20 year long journey working in industry and heading various quant groups. He published over 85 scientific works in top academic and industry-oriented journals, with over 22K citations. His work was of truly transformative nature. Using fast Fourier transforms for option valuation, the variance gamma processes, the CGMY model (with C standing for Carr), and time changed Lévy processes more generally, are just a few examples of his vast works that is now considered classical and included in modern textbooks on pricing and hedging. His recent works were pushing the boundaries that many thought cannot be moved. His fundamental contributions to the field of mathematical finance was recognized by numerous prestigious awards, including the Quant of the Year by Risk Magazine in 2003 and the Financial Engineer of the Year by IAQF/Sungard in 2010. Peter served as an associate editor for 8 journals. Since 2016, he was the Chair of the Finance and Risk Engineering Department at the NYU Tandon School of Engineering.

Those who knew Peter personally will remember him as highly intelligent, fast thinking, with an encyclopedic knowledge, possessing a deep intuition, and always energetic and passionate about his research and financial mathematics more widely. His presence at scientific meetings would create a unique vibe through intense discussions on diverse topics, and sincere laughs invoked by some nerdy jokes. During a free moment, if you could not find Peter, rest assured he would be found on a corner couch deriving some formulas on his notepad/iPad with utmost passion and concentration. He was a pillar of our mathematical finance community.

Peter - we will miss you.

On behalf of the SIAM Activity Group on Financial Mathematics and Engineering,
Igor Cialenco, Luitgard A. M. Veraart, Sam Cohen and Tomoyuki Ichiba