

Farmingdale State College

State University of New York

Conference on Financial Mathematics

Friday, March 24, 2023

Location: Campus Center Ballroom

Time	Agenda Item
8:30 – 9:00	Registration & Breakfast
8:55	Welcoming Remarks Dr. Charles Adair , Farmingdale State College, Dean of the School of Arts and Sciences
9:00 - 9:45	Dr. Wenjian Liu , Queensborough College <i>Spectrum Analysis on a Positive Stochastic Process with Multiple Driving States and Its Applications</i>
9:45 - 10:30	William May , Senior V.P. and Global Head of Certifications and Educational Programs, GARP <i>Risk Management: Profession, Career, and Lifetime Learning</i>
10:30 – 11:00	Coffee Break & Poster Viewing
11:00-11:15	Alumni Spotlight: Tunisia Solomon (*18) , United Aviate Academy
11:15	Keynote Speaker Introduction Dr. Laura Joseph , Farmingdale State College, Provost & Vice President for Academic Affairs
11:15 – 12:15	Keynote Speaker: Dr. James Glimm , Distinguished Professor, Stony Brook University; CEO, GlimmAnalytics <i>An Intraday Risk Model</i>
12:15 – 12:45	Student Research Poster Session
12:30 – 1:15	Lunch
1:15 – 1:30	Alumni Spotlight: Dr. Ron Smith (*13) , The College of William & Mary
1:30 - 2:15	Panel Discussion: <i>The Quantitative Finance World: An Alumni Perspective</i>
2:15 – 3:00	Yizhou Li , Ph.D. Candidate, Stony Brook University <i>Mixture Quantiles Calibrated with Constrained Linear Regression</i>
3:00 – 3:15	Coffee Break
3:15 – 4:00	Dr. Douglas E. Johnston , Assistant Professor, Farmingdale State College <i>Risk, Risk, Risk: From Financial Markets to Climate Change</i>
4:00	Closing Remarks Dr. Carlos Marques , Farmingdale State College, Chair of the Department of Mathematics