

Eastern Conference on Mathematical Finance



The broad goal of the Eastern Conference on Mathematics Finance (ECMF) series is to bring together researchers from the Eastern United States and Canada to present some recent advances in the area of mathematical finance to a wide range of participants including faculty members, postdoctoral researchers, graduate and undergraduate students. The ECMF series was initiated in 2016, as a three-days event, and held in the Spring 2016 at WPI. The plan going forward is to hold the conference on a yearly basis, targeting the Fall semester.

General Guidelines

The ECMF is meant to be a medium size self-sustained event, hosted at one of the participating institutions.

The conference should not require a registration fee.

The hosting institution takes care of all organizational and financial support, either from the hosting institution or corporate sponsors. While additional funding through funding agencies is desirable, the organization should not rely on it.

The priority for financial support should be given to junior scientists (PhD students, postdocs), researchers from underrepresented groups, and to scientists that do not have internal or external financial support (grants, startup funds, etc...)

It is strongly encouraged to provide moderate financial support to a larger number of participants rather than large financial support to few selected participants.

The conferences should not be geared towards a particular research topic, but rather covering a wide range of topics and themes of interest to the broader financial mathematics community.

It is suggested to maintain diversity of speakers across research topics and geographical areas. It is recommended to have at most one senior researcher per institution as a speaker at a given ECMF, and to avoid having the same speaker at two consecutive ECMFs.

It is suggested that at least 30% of speakers are researchers at the early stage of their career, i.e., PhD students, PostDocs or beginning Assistant Professors. Talks by PhD students should be followed by a critical discussion of a senior researcher. A poster session is also welcome.

The institution interested to host the next ECMF is asked to make a formal request addressed to the steering committee, that includes: the composition of the organizing committee; the tentative dates; the secured budget amount; a draft of the itemized budget.

The organizing committee should be formed by 1-3 members from the hosting institution and one member from the steering committee.

The deadline to submit the request for hosting an ECMF is March 1st of the same calendar year at which the ECMF will be held.

It is recommended that a person from the local committee of the last ECMF joins the committee after their conference while one of the current members rolls off.

Steering Committee

Oleksii Mostovyi, *University of Connecticut*, oleksii.mostovyi at uconn.edu
Silvana Pesenti, *University of Toronto*, silvana.pesenti at utoronto.ca
Scott Robertson, *Boston University*, scottrob at bu.edu
Ludovic Tangpi, *Princeton University*, ludovic.tangpi at princeton.edu
Kim Weston, *Rutgers, the State University of New Jersey*, kw552 at rutgers.edu

Past members:

Agostino Capponi, *Columbia University*, ac3827@columbia.edu, 2016-2025
Igor Cialenco, *Illinois Institute of Technology*, cialenco@iit.edu, 2017-2025
Ronnie Sircar, *Princeton University*, sircar@princeton.edu, 2016-2025
Stephan Sturm, *Worcester Polytechnic Institute*, ssturm@wpi.edu, 2016-2025

Previous ECMFs

[1st ECMF](#), March 2016 - Worcester Polytechnic Institute
[2nd ECMF](#), November 2017 – Columbia University and New York University
[3rd ECMF](#), October 26-28, 2018; Illinois Institute of Technology
[4th ECMF](#), October 25-27, 2019; Boston University
[5th ECMF](#), October 1-3, 2021; Cornell University (hybrid)
[6th ECMF](#), October 14-15, 2022; Rutgers University
[7th ECMF](#), October 18-20, 2023; North Carolina State University
[8th ECMF](#), September 26-27, 2024, University of Toronto
[9th ECMF](#), October 24-25, 2025, Carnegie Mellon University

This version: 10-2025

Guidelines for the steering committee

The charge of the committee is to oversee the ECMF series, select the location of the next conference, and provide guidance and support to the conference organizers. The committee ensures continuity, effective planning, and the smooth execution of the conference series.

- The committee shall consist of four members at any given time.
- Each member will serve a term of four years.
- New members shall be selected by the current committee, either through consensus or a vote.
- Selection of new members shall prioritize individuals who served as organizers and hosts of the preceding ECMFs.
- One member of the committee should be part of the organizing committee for each ECMF and will also attend the conference.
- If the designated organizing committee member cannot attend the ECMF, another committee member should aim to attend in their place.

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