



*The Abdus Salam*  
**International Centre for Theoretical Physics**



Activity SMR: **2229**

# **School and Workshop on Market Microstructure: Design, Efficiency and Statistical Regularities**

21 March 2011 - 25 March 2011  
Trieste - ITALY

**Total Number of Visitors: 49**

**Final List of Participants**

No.	NAME and INSTITUTE	Nationality	Function
<b>DIRECTOR</b>		<b>Total number in this function: 3</b>	
1.	<b>CHAKRABORTI Anirban</b> Research Field :  Research Topic :  Permanent Institute: Laboratoire de Mathematiques Appliquees aux Systemes Ecole Centrale Paris Grande Voie des Vignes 92290 Chatenay-Malabry FRANCE Permanent Institute e mail achakraborti@yahoo.com	INDIA	<b>DIRECTOR</b>
2.	<b>LICALZI Marco</b> Research Field :  Research Topic :  Permanent Institute: Department of Management University of Ca Foscari Venice San Giobbe Cannaregio 873 30121 Venice ITALY Permanent Institute e mail LICALZI@UNIVE.IT	ITALY	<b>DIRECTOR</b>
3.	<b>MARSILI Matteo</b> Research Field :  Research Topic :  Permanent Institute: The Abdus Salam International Centre for Theoretical Physics Condensed Matter and Statistical Physics Section Strada Costiera 11 34151 Trieste ITALY Permanent Institute e mail marsili@ictp.trieste.it	ITALY	<b>LOCAL ORGANIZER</b>

No.	NAME and INSTITUTE	Nationality	Function
<b>SPEAKER</b>		<b>Total number in this function: 14</b>	
4.	<b>ABERGEL Frederic</b> Research Field :  Research Topic :  Permanent Institute: Chaire de Finance Quantitative Ecole Centrale Paris Grande Voie des Vignes 92290 Chatenay Malabry FRANCE Permanent Institute e mail frederic.abergel@ecp.fr	FRANCE	<b>SPEAKER</b>
5.	<b>ALOS-FERRER Carlos</b> Research Field :  Research Topic :  Permanent Institute: Department of Economics University of Konstanz Box 150 D-78457 Konstanz GERMANY Permanent Institute e mail carlos.alos-ferrer@uni-konstanz.de	SPAIN	<b>SPEAKER</b>
6.	<b>DIKS Cees</b> Research Field :  Research Topic :  Permanent Institute: University of Amsterdam Department of Economics Roetersstraat 11 NL-1018 WB Amsterdam NETHERLANDS Permanent Institute e mail c.g.h.diks@uva.nl	NETHERLANDS	<b>SPEAKER</b>

No.	NAME and INSTITUTE	Nationality	Function
7.	<b>FLAM Sjur Didrik</b> Research Field :  Research Topic :  Permanent Institute: Department of Economics University of Bergen Fosswinckels Gate 14 5007 Bergen NORWAY Permanent Institute e mail sjur.flaam@econ.uib.no	NORWAY	<b>SPEAKER</b>
8.	<b>HUBER Juergen</b> Research Field :  Research Topic :  Permanent Institute: Department of Banking and Finance University of Innsbruck Universitaetsstrasse 15 6020 Innsbruck AUSTRIA Permanent Institute e mail juergen.huber@uibk.ac.at	AUSTRIA	<b>SPEAKER</b>
9.	<b>IORI Giulia</b> Research Field :  Research Topic :  Permanent Institute: City University of London Department of Economics School of Social Science Northampton Square EC1V 0HB London UNITED KINGDOM Permanent Institute e mail g.iori@city.ac.uk, giulia.iori@mac.com	ITALY	<b>SPEAKER</b>

No.	NAME and INSTITUTE	Nationality	Function
10.	<b>KERTESZ Janos</b> Research Field :  Research Topic :  Permanent Institute: Budapest University of Technology & Economics Department of Theoretical Physics Institute of Physics Budafoki ut 8 H-1111 Budapest HUNGARY Permanent Institute e mail kerteszh@phy.bme.hu	HUNGARY	<b>SPEAKER</b>
11.	<b>KIRMAN Alan</b> Research Field :  Research Topic :  Permanent Institute: Group de Recherche En Economie Quantitative GREQAM, EHESS Universite Paul Cezanne Centre de la Vieille-Charite' 2. Rue de La Charite' 13236 cedex 2 Marseille FRANCE Permanent Institute e mail kirman@univmed.fr	FRANCE	<b>SPEAKER</b>
12.	<b>KONDOR Imre</b> Research Field :  Research Topic :  Permanent Institute: Eotvos Lorand University ELTE Faculty of Science Institute for Theoretical Physics Pazmany Peter Setany 1/A HU-1117 Budapest HUNGARY Permanent Institute e mail kondor.imre@gmail.com	HUNGARY	<b>SPEAKER</b>

No.	NAME and INSTITUTE	Nationality	Function
13.	<p><b>LILLO Fabrizio</b>            Research Field :             Research Topic :</p> <p>Permanent Institute:            Scuola Normale Superiore di Pisa            Piazza dei Cavalieri 7            56126 Pisa            ITALY            Permanent Institute e mail    lillo@unipa.it</p>	ITALY	<b>SPEAKER</b>
14.	<p><b>PELLIZZARI Paolo</b>            Research Field :             Research Topic :</p> <p>Permanent Institute:            Dipartimento di Matematica Applicata            Universita' Ca Foscari di Venezia            S. Giobbe            Cannaregio 873            30121 Venezia            ITALY            Permanent Institute e mail    paolop@unive.it</p>	ITALY	<b>SPEAKER</b>
15.	<p><b>SCANDOLO Giacomo</b>            Research Field :             Research Topic :</p> <p>Permanent Institute:            Dipartimento di Matematica per le Decisioni            DiMaD            Universita' di Firenze            Via Lombroso 6/17            I-50123 Firenze            ITALY            Permanent Institute e mail    giacomo.scandolo@unifi.it</p>	ITALY	<b>SPEAKER</b>

No.	NAME and INSTITUTE	Nationality	Function
16.	<b>TEBALDI Claudio</b> Research Field :  Research Topic :  Permanent Institute: Universita' Commerciale Luigi Bocconi Facolta' di Economia Dipartimento di Finanza Via Roentgen 1 20136 Milano ITALY Permanent Institute e mail claudio.tebaldi@unibocconi.it	ITALY	<b>SPEAKER</b>
17.	<b>TOTH Bence</b> Research Field :  Research Topic :  Permanent Institute: IEXT Capital Fund Management 6 Bld. Haussmann 75009 cedex Paris FRANCE Permanent Institute e mail bence.toth@cfm.fr	HUNGARY	<b>SPEAKER</b>

No.	NAME and INSTITUTE	Nationality	Function
<b>PARTICIPANT</b>		<b>Total number in this function: 32</b>	
18.	<b>ABEDIN MOGHANAKI Mohammad Reza</b> Research Field : <b>INTERNATIONAL RELATION</b>  Research Topic : <b>INTEGRATION OF ECONOMIES</b>  Permanent Institute: Institute for Trade Studies and Research 1204, Kargar shomali 14178 Tehran ISLAMIC REPUBLIC OF IRAN Permanent Institute e mail reza.abedin@gmail.com	ISLAMIC REPUBLIC OF IRAN	<b>PARTICIPANT</b>
19.	<b>BARDOSCIA Marco</b> Research Field :  Research Topic :  Permanent Institute: Istituto Nazionale Fisica Nucleare Sezione di Bari Dipartimento di Fisica Via Amendola. 173 70126 Bari ITALY Permanent Institute e mail marco.bardoscia@ba.infn.it	ITALY	<b>PARTICIPANT</b>
20.	<b>BARTZ Daniel</b> Research Field : <b>MACHINE LEARNING</b>  Research Topic : <b>FINANCIAL APPLICATIONS, HIGH FREQUENCY DATA</b>  Permanent Institute: Technische Universitaet Berlin TU Berlin Computer Science Machine Learning Group Franklinstraße 28-29 10587 Berlin GERMANY Permanent Institute e mail dbartz@cs.tu-berlin.de	GERMANY	<b>PARTICIPANT</b>



No.	NAME and INSTITUTE	Nationality	Function
21.	<p><b>CACCIOLI Fabio</b></p> <p>Research Field : <b>STATISTICAL MECHANICS</b></p> <p>Research Topic : <b>STATISTICAL MECHANICS OF SOCIO-ECONOMIC SYSTEMS</b></p> <p>Permanent Institute:</p> <p>Santa Fe Institute 1399 Hyde Park road Santa Fe 87501 New Mexico UNITED STATES OF AMERICA Permanent Institute e mail caccioli@santafe.edu</p>	ITALY	<b>PARTICIPANT</b>
22.	<p><b>CAMANA Francesco</b></p> <p>Research Field :</p> <p>Research Topic :</p> <p>Permanent Institute:</p> <p>Istituto Nazionale di Fisica Nucleare Universita' degli Studi di Padova Dipartimento di Fisica Via Marzolo. 8 35131 Padova ITALY</p>	ITALY	<b>PARTICIPANT</b>
23.	<p><b>CHATTERJEE Arnab</b></p> <p>Research Field : <b>STATISTICAL PHYSICS, COMPLEX SYSTEMS</b></p> <p>Research Topic : <b>ECONOPHYSICS, COMPLEX NETWORKS, SOCIAL SYSTEMS</b></p> <p>Permanent Institute:</p> <p>Centre de Physique Theorique Universite de la Mediterranee Aix Marseille II Campus de Luminy Case 907 13288 cedex 9 Marseille FRANCE Permanent Institute e mail arnab@cpt.univ-mrs.fr</p>	INDIA	<b>PARTICIPANT</b>

No.	NAME and INSTITUTE	Nationality	Function
24.	<b>CHATTERJEE Rakesh</b> Research Field : <b>NON EQUILIBRIUM STATISTICAL MECHANICS &amp;SOFT MATTER</b> Research Topic : <b>PHASE TRANSITION &amp; CRITICAL PHENOMENON</b>  Permanent Institute: SAHA INSTITUTE OF NUCLEAR PHYSICS 1/AF,BIDHANNAGAR Kolkata 700064 WEST BENGAL INDIA Permanent Institute e mail rakeshchat@gmail.com	INDIA	<b>PARTICIPANT</b>
25.	<b>DE VIVO Nicola</b> Research Field : <b>CONDENSED MATTER PHYSICS</b> Research Topic : <b>S/F JUNCTIONS</b>  Permanent Institute: University of Salerno Faculty of Mathematical, Physical and Natural Sciences Department of Physics E.R. Caianiello Via Ponte don Melillo Fisciano 84084 Salerno ITALY Permanent Institute e mail nicola.devivo1982@gmail.com	ITALY	<b>PARTICIPANT</b>
26.	<b>EFREMOVA tatyana</b> Research Field : <b>MARKET MICROSTRUCTURE ANALYSIS</b> Research Topic : <b>MARKET RISK MANAGEMENT</b>  Permanent Institute: Department of Information Systems & Mathematical Methods in Economics Perm State University 15 Bukireva str. 614990 Perm RUSSIAN FEDERATION Permanent Institute e mail efremova@prognoz.ru	RUSSIAN FEDERATION	<b>PARTICIPANT</b>

No.	NAME and INSTITUTE	Nationality	Function
27.	<b>FAERBER Benjamin Yiwen</b> Research Field :  Research Topic :  Permanent Institute: Universitaet zu Koeln Institut fuer Theoretische Physik Zuelpicher Str. 77 Koeln 50937 GERMANY Permanent Institute e mail ben.f aerber@googlemail.com	GERMANY	<b>PARTICIPANT</b>
28.	<b>FILIMONOV Vladimir A.</b> Research Field : <b>NONLINEAR ELECTROMAGNETIC WAVES</b>  Research Topic :  Permanent Institute: Eidgenossische Technische Hochschule (Swiss Federal Institute of Technology) 8093 Zurich SWITZERLAND Permanent Institute e mail vfilimonov@ethz.ch	RUSSIAN FEDERATION	<b>PARTICIPANT</b>
29.	<b>FODYA Charles</b> Research Field : <b>OPTIMIZATION</b>  Research Topic : <b>FINANCE, FLUID DYNAMICS, NUCLEAR PHYSICS, COV</b>  Permanent Institute: School of Computational and Applied Mathematics University of the Witwatersrand Private Bag 3 Wits 2050 Johannesburg SOUTH AFRICA Permanent Institute e mail cfodya@gmail.com	MALAWI	<b>PARTICIPANT</b>

No.	NAME and INSTITUTE	Nationality	Function
30.	<b>GHOSH Asim</b> Research Field : <b>STATISTICAL PHYSICS</b>  Research Topic : <b>ECONOPHYSICS</b>  Permanent Institute: Saha Institute of Nuclear Physics Theoretical Condensed Matter Physics Division Sector-1, Block-AF, Bidhannagar Kolkata 700064 INDIA Permanent Institute e mail asim.ghosh@saha.ac.in	INDIA	<b>PARTICIPANT</b>
31.	<b>GRECO Angelo</b> Research Field : <b>APPLIED MATHEMATICS</b>  Research Topic : <b>MAXIMUM ENTROPY METHOD</b>  Permanent Institute: Dipartimento di Matematica e Informatica Universita degli Studi di Catania Viale Andrea Doria, 6 Catania 95125 ITALY Permanent Institute e mail greco@dmi.unict.it	ITALY	<b>PARTICIPANT</b>
32.	<b>GUIDI Giuseppe Jacopo</b> Research Field : <b>GENERAL RELATIVITY</b>  Research Topic : <b>HIGHER DIMENSIONAL GR AND BLACK HOLES</b>  Permanent Institute: Dipartimento di Fisica Enrico Fermi Largo Bruno Pontecorvo 3 Pisa 56127 ITALY Permanent Institute e mail giuseppejacopo@darwiniano.eu	ITALY	<b>PARTICIPANT</b>

No.	NAME and INSTITUTE	Nationality	Function
33.	<p><b>HARRAS Georges</b></p> <p>Research Field :</p> <p>Research Topic :</p> <p>Permanent Institute:</p> <p>ETH Zurich            Entrepreneurial Risks            DMTEC            Kreuzplatz 5            8032 Zurich            SWITZERLAND</p> <p>Permanent Institute e mail gharras@ethz.ch</p>	LUXEMBOURG	<b>PARTICIPANT</b>
34.	<p><b>HUANG Ruihong</b></p> <p>Research Field : <b>FIANCIAL ECONOMETRICS</b></p> <p>Research Topic : <b>ECONOMETRIC MODELLING FOR LIMIT ORDER BOOK</b></p> <p>Permanent Institute:</p> <p>Quantitative Products Laboratory            Chair of Econometrics            Humboldt Universitaet zu Berlin            Spandauer Strasse 1            10178 Berlin            GERMANY</p> <p>Permanent Institute e mail ruihong.huang@wiwi.hu-berlin.de</p>	PEOPLE'S REPUBLIC OF CHINA	<b>PARTICIPANT</b>
35.	<p><b>HUANG Zi-Gang</b></p> <p>Research Field : <b>COMPLEX NETWORK THEORY</b></p> <p>Research Topic : <b>MULTI-AGENT SYSTEMS</b></p> <p>Permanent Institute:</p> <p>School of Physical Science and Technology            Lanzhou Unversity            222 South Tianshui Road            730000 Lanzhou            Gansu            PEOPLE'S REPUBLIC OF CHINA</p> <p>Permanent Institute e mail huangzg@lzu.edu.cn</p>	PEOPLE'S REPUBLIC OF CHINA	<b>PARTICIPANT</b>

No.	NAME and INSTITUTE	Nationality	Function
36.	<p><b>IVLIEV Sergey</b>            Research Field : <b>FINANCIAL RISK MANAGEMENT</b>            Research Topic : <b>FINANCIAL MARKETS MODELING</b></p> <p>Permanent Institute:            Perm State University            Physical Faculty            Theoretical Physics Department            15 Bukirev            Perm 614990            RUSSIAN FEDERATION            Permanent Institute e mail ivliev@prognoz.ru</p>	RUSSIAN FEDERATION	<b>PARTICIPANT</b>
37.	<p><b>JEDIDI Aymen</b>            Research Field : <b>APPLIED MATHEMATICS / ECONOPHYSICS</b>            Research Topic : <b>MARKET MICROSTRUCTURE</b></p> <p>Permanent Institute:            Chair of Quantitative Finance            Laboratory of Applied Mathematics and Systems Ecole Centrale            Paris            Grande Voie des Vignes            92290 Chatenay Malabry            FRANCE            Permanent Institute e mail aymen.jedidi@ecp.fr</p>	TUNISIA	<b>PARTICIPANT</b>
38.	<p><b>KATZSCHNER Thomas</b>            Research Field : <b>FINANCIAL ECONOMETRICS</b>            Research Topic : <b>MARKET MICROSTRUCTURE</b></p> <p>Permanent Institute:            Graduate Programme            Global Financial Markets            University of Jena            Bachstr. 18k            07743 Jena            GERMANY            Permanent Institute e mail thomas.katzschner@uni-jena.de</p>	GERMANY	<b>PARTICIPANT</b>

No.	NAME and INSTITUTE	Nationality	Function
39.	<p><b>KUMAR Pankaj</b></p> <p>Research Field : <b>EMPERICAL MARKET MICROSTRUCTURE, HIGH FREQUENCY</b></p> <p>Research Topic : <b>HIGH FREQUENCY TRADING, EQUITY MARKET MICROSTUCTUR</b></p> <p>Permanent Institute:</p> <p>Indira Gandhi Institute of Development Research Santosh Nagar, Goregaon (East) Mumbai 400065 Maharastra INDIA</p> <p>Permanent Institute e mail    <a href="mailto:pankaj@igidr.ac.in">pankaj@igidr.ac.in</a></p>	INDIA	<b>PARTICIPANT</b>
40.	<p><b>MILICIC Sinisa</b></p> <p>Research Field : <b>NONLINEAR DYNAMICAL SYSTEMS</b></p> <p>Research Topic : . . .</p> <p>Permanent Institute:</p> <p>University of Zagreb Fac.of Electrical Engineering &amp; Computing Dept. of Applied Mathematics Unska 3 10000 Zagreb CROATIA</p> <p>Permanent Institute e mail    <a href="mailto:sinisa.milicic@fer.hr">sinisa.milicic@fer.hr</a></p>	CROATIA	<b>PARTICIPANT</b>
41.	<p><b>MOJTAMED Vahid</b></p> <p>Research Field : <b>ECONOMICS</b></p> <p>Research Topic : <b>COMPUTATIONAL ECONOMICS</b></p> <p>Permanent Institute:</p> <p>Ca Foscari University Department of Economics San Giobbe Venezia 30100 VE ITALY</p> <p>Permanent Institute e mail    <a href="mailto:v.mojtahed@unive.it">v.mojtahed@unive.it</a></p>	ISLAMIC REPUBLIC OF IRAN	<b>PARTICIPANT</b>

No.	NAME and INSTITUTE	Nationality	Function
42.	<b>NIKULIN Mikhail</b> Research Field : <b>MARKET MICROSTRUCTURE ANALYSIS AND SIMULATION</b> Research Topic : <b>MAREKT RISK MANAGEMENT</b>	RUSSIAN FEDERATION	<b>PARTICIPANT</b>
	Permanent Institute: Department of Information Systems & Mathematical Methods in Economics Perm State University 15 Bukireva str. 614990 Perm RUSSIAN FEDERATION Permanent Institute e mail    nikulin@prognoz.ru		
43.	<b>OZDEMIR Alperen Yasar</b> Research Field : <b>GAME THEORY</b>  Research Topic : <b>GAME THEORY ON SOCIAL NETWORKS</b>	TURKEY	<b>PARTICIPANT</b>
	Permanent Institute: Bogazici University The Institute of Sciences and Engineering Mathematics Department Nispetiye Cad. 34342 Istanbul TURKEY Permanent Institute e mail    bardalp@gmail.com		
44.	<b>PAULSEN Michael</b> Research Field : <b>MATHEMATICS</b>  Research Topic : <b>STOCHASTIC PROCESSES IN MARKET MICROSTRUCTURE</b>	GERMANY	<b>PARTICIPANT</b>
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No.	NAME and INSTITUTE	Nationality	Function
45.	<b>RIBEIRO COELHO FOUTO POLVORA Pedro</b> Research Field : <b>PARTICLE PHYSICS</b>  Research Topic : <b>LATTICE QCD</b>  Permanent Institute: Instituto Superior Tecnico Av. Rovisco Pais 1 Lisbon PORTUGAL Permanent Institute e mail    pedro.polvora@gmail.com	PORTUGAL	<b>PARTICIPANT</b>
46.	<b>TORNE Olaf</b> Research Field : <b>QUANTITATIVE FINANCE</b>  Research Topic : <b>PRICE FORECASTING</b>  Permanent Institute: Ecole Centrale Paris MAS Laboratory Grande Voie des Vignes 92290 Chatenay Malabry FRANCE Permanent Institute e mail    olaf.torne@ecp.fr	FRANCE	<b>PARTICIPANT</b>
47.	<b>VAN GYSEGEM Frederick</b> Research Field : <b>FINANCE</b>  Research Topic : <b>MARKET MICROSTRUCTURE</b>  Permanent Institute: Ghent University Faculty of Economics and Business Administration Department of Financial Economics W. Wilsonplein 5D 9000 Ghent Oost-Vlaanderen BELGIUM Permanent Institute e mail    Frederick.VanGysegem@UGent.be	BELGIUM	<b>PARTICIPANT</b>

No.	NAME and INSTITUTE	Nationality	Function
48.	<b>ZAMPARO Marco</b> Research Field :  Research Topic :	ITALY	<b>PARTICIPANT</b>
	Permanent Institute: Universita' degli Studi di Padova Department of Physics Via Marzolo, 8 35131 Padova 35131 ITALY Permanent Institute e mail marco.zamparo@pd.infn.it		
49.	<b>ZARINELLI Elia</b> Research Field : <b>STATISTICAL MECHANICS OF DISORDERED SYSTEMS</b> Research Topic : <b>ECONOPHYSICS AND FINANCE</b>	ITALY	<b>PARTICIPANT</b>
	Permanent Institute: Universite XI Paris Sud LPTMS Laboratoire de Physique Theorique et Modeles Statistiques Batiment 100 15, rue Georges Clemenceau 91405 Orsay Cedex 05 FRANCE Permanent Institute e mail elia.zarinelli@gmail.com		