1135-60-1 **Tim Leung*** (timleung@uw.edu). Optimal Stopping Problems in Computational Finance and Risk Management.

This talk provides an overview of a number of optimal multiple stopping problems with applications to computational finance & risk management. Under different stochastic models, we discuss both the analytical and computational methods for solving these problems, and illustrate the practical applications, ranging from options and futures trading to infrastructure investment and commodity storage timing strategies. (Received April 27, 2017)