Universität Zürich[UZH]

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Enlargements of Filtrations and Financial Applications

University of Évry, France, May 2–3, 2016
University of Zurich, Switzerland, September 8–9, 2016

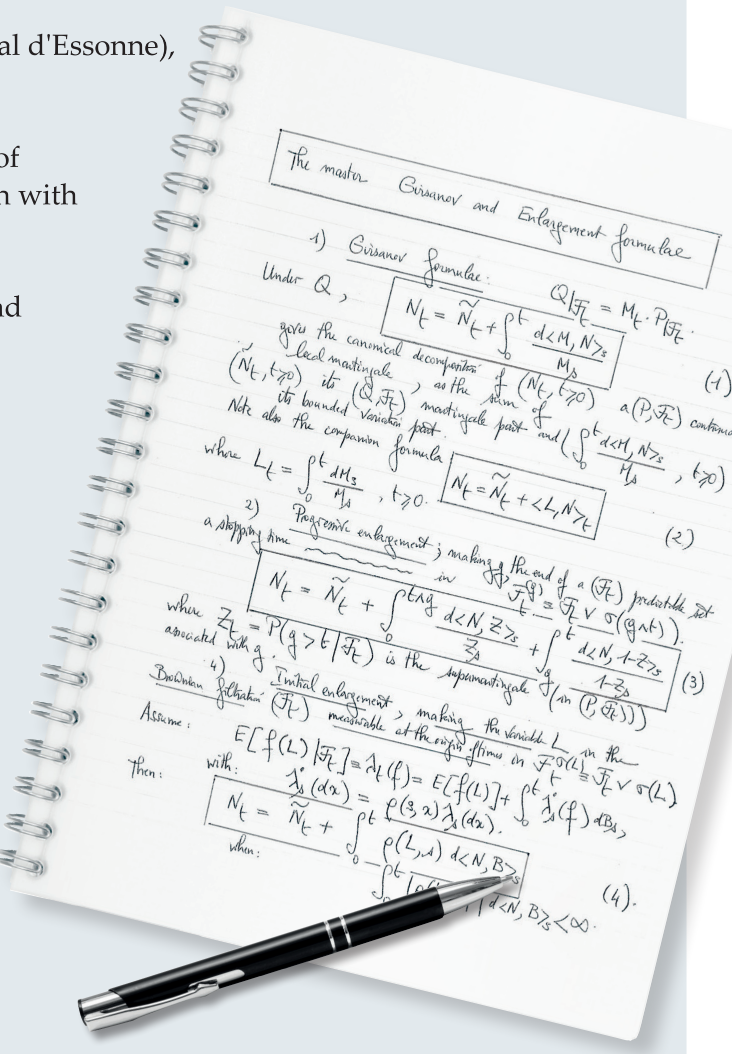
Organizers:

Stéphane Crépey, Monique Jeanblanc (Université d'Évry Val d'Essonne), Ashkan Nikeghbali (University of Zurich)

Since the occurrence of the global financial crisis, the field of enlargement of filtrations sees a vigorous revival in relation with applications such as counterparty risk or insider trading.

The Institute of Mathematics of the University of Zurich and the probability and finance team of the University of Évry are jointly organizing two companion workshops on enlargement of filtrations and financial applications.

The focus will be both expository, including a keynote presentation of Jean Jacod about the beginnings of enlargement of filtrations in the 1980s, and cutting-edge, with recent developments in relation with topical mathematical finance issues. Registration is free but mandatory.



Confirmed speakers:

University of Évry, May 2–3, 2016:
Christophette Blanchet-Scalliet, Umut Cetin, Tahir Choulli, Jean Jacod, Ying Jiao, Thierry Jeulin, Kostas Kardaras, Martin Larsson, Libo Li, Philip Protter, Peter Tankov

University of Zurich, September 8–9, 2016:
Anna Aksamit, Beatrice Acciaio, Delia Coculescu, Karl-Theodor Eisele, Caroline Hillairet, Monique Jeanblanc

Institut Europlace de Finance Louis Bachelier

Sponsors: Chair Markets in Transition under the aegis of Louis Bachelier laboratory, Labex 'Finance et croissance durable'

Information and Registration: **www.math.uzh.ch/effa**