University of Zurich[UZH]

Institute of Mathematics

Workshop on Mathematics in Finance

Organizers: Freddy Delbaen (ETHZ and UZH), Ashkan Nikeghbali (UZH), Dörte Kreher (UZH)

October 18, 2013

University of Zurich, Institute of Mathematics, Y27-H46

10:00 - 10:50
Measuring extremal dependence in financial time series
Thomas Mikosch, Kopenhagen University

11:30 - 12:20
Equilibrium in risk-sharing games
Constantinos Kardaras, London School of Economics

14:30 - 15:20
Arbitrages and NUPBR and progressive enlargement of filtrations
Monique Jeanblanc, Université d'Evry Val d'Essonne

16:00 - 16:50
A Mathematical Nuance that Profoundly Affects Economics
Philip Protter, Columbia University

16:50 - 17:40
Risk Measures and Mathematics
Freddy Delbaen, ETH Zurich and University of Zurich

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