ISMMA

« INSTITUTUL DE STATISTICA MATEMATICA SI MATEMATICA APLICATA al ACADEMIEI ROMANE »

SEMINAR de « TEORIA PROBABILITATILOR, STATISTICA si APLICATII »

LUNI 25 NOIEMBRIE 2019, ora 11:00

TRAIAN PIRVU (McMaster University, Hamilton, Canada)

«Martingales, Martingale Method and Application to Household Portfolio Sharing»

Abstract: The talk will review in the first part concepts such as martingale probability measures, Black Scholes model, and the martingale method (a duality method) applied to portfolio optimization. In the second part we will present an application to a household portfolio sharing. This talk is based on joint work with Oumar Mbodji and Adrien Nguyen.

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