Mathematical Finance and Stochastic Analysis Seminar, Fall 2013 Department of Applied Mathematics Illinois Institute of Technology

Day & Time	Location	Speaker\Title	
Monday, November 25th	E1 102	Tao Chen	
$10:15 \mathrm{am}$ -1pm		Title: Dynamic Conic Finance	
		Mr. Tao Chen will discuss conic finance regarding different risk mea-	
		sures.	
		Yu-Sin Chang	
		Title: Systemic Risk	
		Ms. Yu-Sin Chang will discuss some systemic properties of an aggre-	
		gated system.	
		Marcin Pitera	
		Title: Dynamic Accessment Indices	
		Mr. Marcin Pitera will make some remarks regarding time-consistency	
		of DAI.	
Monday, November 18th	E1 102	Tao Chen	
10:15 am -1pm		Title: Dynamic Conic Finance	
		Mr. Tao Chen will discuss conic finance regarding different risk mea-	
		sures.	
		Yu-Sin Chang	
		Title: Systemic Risk	
		Ms. Yu-Sin Chang will discuss some systemic properties of an aggre-	
		gated system.	
		Marcin Pitera	
		Title: Dynamic Accessment Indices	
		Mr. Marcin Pitera will make some remarks regarding time-consistency	
		of DAI.	
Monday, November 11th	E1 102	Tao Chen	
10:15am -1pm		Title: Dynamic Conic Finance	
		Mr. Tao Chen will discuss pricing with hedging through g-expectation.	
		Yu-Sin Chang	
		Title: Systemic Risk	
		Ms. Yu-Sin Chang will discuss some systemic properties of an aggre-	
		gated system.	
		Marcin Pitera	
		Title: Dynamic Accessment Indices	
		Mr. Marcin Pitera will make some remarks regarding time-consistency	
		of DAI.	

Mathematical I	Finance and	Stochastic	Analysis	Seminar,	Fall 2013
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Monday, November 4th E1 102 Tao Chen 10:15am -1pm Tao Chen Title: Dynamic Conic Finance Mr. Tao Chen will discuss pricing with hedging through g-experimentary Yu-Sin Chang Title: Systemic Risk Ms. Ms. Yu-Sin Chang will discuss some systemic propertientary Aggregated system. Marcin Pitera	
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Marcin Pitera	
Title: Dynamic Accessment Indices	
Mr. Marcin Pitera will make some remarks regarding time-con	sistency
of DAI.	
Monday, October 28th E1 102 Tao Chen	
10:15am -1pm Title: Dynamic Conic Finance	
Mr. Tao Chen will discuss pricing with hedging through g-expe	ectation.
and the relationship between g-expectation and dynamic risk m	
Yu-Sin Chang	oabar obt
Title: Systemic Risk	
Ms. Yu-Sin Chang will discuss some systemic properties of an	n aggre-
gated system.	
Marcin Pitera	
Title: Dynamic Accessment Indices	
Mr. Marcin Pitera will make some remarks regarding time-con	sistency
of DAI.	
Monday, October 14th E1 102 Tao Chen	
10:15am -1pm Title: Dynamic Conic Finance	
Mr. Tao Chen will discuss pricing with hedging through g-expe	ectation.
Yu-Sin Chang	, course in the second s
Title: Systemic Risk	
Ms. Yu-Sin Chang will discuss some systemic properties of an	0.00000
	li aggre-
gated system.	
Monday, October 14th E1 102 Tao Chen	
10:15am -1pm Title: Dynamic Conic Finance	
Mr. Tao Chen will present the proof of no-arbitrage pricing	through
g-expectation.	
Marcin Pitera	
Title: Dynamic Accessment Indices	
Mr. Marcin Pitera will make some remarks regarding time-con	sistency
of DAI.	5
Monday, September 30th E1 102 Tao Chen	
10am -1pm Title: Dynamic Conic Finance	
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Mr. Tao Chen will present the proof of no-arbitrage pricing	unougn
g-expectation.	
Marcin Pitera	
Title: Dynamic Accessment Indices	
Mr. Marcin Pitera will show progress of his research regarding of	lynamic
limit growth indices.	

Location	Speaker\Title	
E1 102	Tao Chen	
	Title: Dynamic Conic Finance	
	Mr. Tao Chen will present the application of g-expectation to dynamic	
	conic finance.	
	Marcin Pitera	
	Title: Dynamic Accessment Indices	
	Mr. Marcin Pitera will show some examples of processes for which	
	dynamic risk sensitive criterion is not a constant.	
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