Mathematical Finance and Stochastic Analysis Seminar, Fall 2013

Department of Applied Mathematics
Illinois Institute of Technology

Day & Time	Location	Speaker\Title
Monday, November 25th 10:15am -1pm	E1 102	Tao Chen Title: Dynamic Conic Finance Mr. Tao Chen will discuss conic finance regarding different risk measures.
		Yu-Sin Chang Title: Systemic Risk Ms. Yu-Sin Chang will discuss some systemic properties of an aggregated system.
		Marcin Pitera Title: Dynamic Accessment Indices Mr. Marcin Pitera will make some remarks regarding time-consistency of DAI.
Monday, November 18th 10:15am -1pm	E1 102	Tao Chen Title: Dynamic Conic Finance Mr. Tao Chen will discuss conic finance regarding different risk measures.
		Yu-Sin Chang Title: Systemic Risk Ms. Yu-Sin Chang will discuss some systemic properties of an aggregated system.
		Marcin Pitera Title: Dynamic Accessment Indices Mr. Marcin Pitera will make some remarks regarding time-consistency of DAI.
Monday, November 11th 10:15am -1pm	E1 102	Tao Chen 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 aggregated system.
		Marcin Pitera Title: Dynamic Accessment Indices Mr. Marcin Pitera will make some remarks regarding time-consistency of DAI.

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Day & Time	Location	Speaker\Title
Monday, November 4th 10:15am -1pm	E1 102	Tao Chen Title: Dynamic Conic Finance Mr. Tao Chen will discuss pricing with hedging through g-expectation.
		Yu-Sin Chang Title: Systemic Risk Ms. Ms. Yu-Sin Chang will discuss some systemic properties of an aggregated system.
		Marcin Pitera Title: Dynamic Accessment Indices Mr. Marcin Pitera will make some remarks regarding time-consistency of DAI.
Monday, October 28th 10:15am -1pm	E1 102	Tao Chen Title: Dynamic Conic Finance Mr. Tao Chen will discuss pricing with hedging through g-expectation, and the relationship between g-expectation and dynamic risk measures.
		Yu-Sin Chang Title: Systemic Risk Ms. Yu-Sin Chang will discuss some systemic properties of an aggregated system.
		Marcin Pitera Title: Dynamic Accessment Indices Mr. Marcin Pitera will make some remarks regarding time-consistency of DAI.
Monday, October 14th 10:15am -1pm	E1 102	Tao Chen 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 aggregated system.
Monday, October 14th 10:15am -1pm	E1 102	Tao Chen 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-consistency of DAI.
Monday, September 30th 10am -1pm	E1 102	Tao Chen 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 show progress of his research regarding dynamic limit growth indices.

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Day & Time	Location	Speaker\Title
Monday, September 23th 10am -1pm	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.
Monday, September 16th 10am -1pm	E1 102	Tao Chen Title: Dynamic Conic Finance Mr. Tao Chen will present the application of g-expectation to dynamic conic finance.
		Yu-Sin Chang Title: Systemic Risk Ms. Yu-Sin Chang will discuss some systemic properties of an aggregated system.
Monday, September 9th 10am -1pm	E1 102	Tao Chen Title: Dynamic Conic Finance Mr. Tao Chen will present the application of g-expectation to dynamic conic finance.
		Yu-Sin Chang Title: Systemic Risk Ms. Yu-Sin Chang will discuss some systemic properties of an aggregated system.
Monday, August 19th 10am -1pm	E1 102	Tao Chen Title: Dynamic Conic Finance Mr. Tao Chen will present the application of g-expectation to dynamic conic finance.
		Yu-Sin Chang Title: Systemic Risk Ms. Yu-Sin Chang will discuss some systemic properties of an aggregated system.