



SCUOLA
NORMALE
SUPERIORE
PISA

Colloqui della Classe di Scienze

mercoledì 9 giugno 2010
ore 15.00

Scuola Normale Superiore
Pisa
(Sala degli Stemmi)

Hans Foellmer

Humboldt University of Berlin, Germany

Terrà un seminario dal titolo:

***“Risk and model risk: on the role of Mathematics
in Finance”***

Abstract:

“Over the last few decades financial markets have become a major application area for advanced mathematical methods. The recent financial crisis has raised serious questions to which extent the use of such methods has been part of the problem. We discuss some of them, in particular the quantification of financial risk, the issue of model risk, or “Knightian uncertainty”, and some related mathematical advances”

Tutti gli interessati sono invitati a partecipare.

Classe di Scienze