



SCUOLA
NORMALE
SUPERIORE

SEMINARIO DI MATEMATICA

mercoledì 6 luglio 2016
ore 15:00

Scuola Normale Superiore
Pisa
Aula Mancini

Tongseok Lim
University of Vienna

Terrà un seminario dal titolo:

“Optimal mass transportation under various additional constraints”

Abstract:

We will introduce variants of the optimal transport problem, namely martingale optimal transport problem and subharmonic martingale transport problem. Their motivation is partly from mathematical finance. We will see that the additional constraints imply interesting and deep mathematical subtlety on the attainment of dual problem. If time permits, we will introduce still another variant of the martingale transport problem (say martingale transport problem of second type), which is our ongoing study

Tutti gli interessati sono invitati a partecipare.

Classe di Scienze
Matematiche e Naturali