MINI-COLLOQUIUM IN FINANCE AND STOCHASTICS

Tuesday 20 February 2007

Statistics Department
The University of Warwick
Coventry CV4 7AL, UK

Organisers: Larbi Alili, David Hobson and Saul Jacka

Programme

10:15-10:55 Welcome and coffee
11:00-12:00 Freddy Delbaen, ETH, Switzerland Title: Monetary utility functions and BSDE without solution
14:00-15:00 Saul Jacka, The University of Warwick Title: Representing coherent risk measures.
15:00-16:00 David Hobson, The University of Warwick Title: Skorokhod embeddings and options on local times
16:00-16:45 Break, Coffee and refreshments in Statistics Common Room
16:45-17:45 Nizar Touzi, CREST, France Title: Optimal lifetime investment under drawdown constraint

All talks will take place in Rm A1.01