Fudan-Warwick Spring School on Financial Mathematics and Stochastic Analysis

COURSES

Martin Herdegen (University of Warwick)
Risk Measures and Regulatory Arbitrage
04.25 (THUR) 10:20-12:30 GUANGHUA MAIN BUILDING 1501
04.26 (FRI) 9:00-11:30 GUANGHUA MAIN BUILDING 1801
04.29 (MON) 13:30-16:00 HGX304
04.30 (TUE) 13:30-16:00 GUANGHUA MAIN BUILDING 1501

David Hobson (University of Warwick)
Skorohod Embeddings
04.22 (MON) 9:00-11:30 GUANGHUA MAIN BUILDING 1501
04.22 (MON) 13:30-16:00 HGX304
04.23 (TUE) 9:00-11:30 GUANGHUA MAIN BUILDING 1501
04.23 (TUE) 13:30-16:00 GUANGHUA MAIN BUILDING 1501

Aleksandar Mijatovic (University of Warwick)
Simulation of Levy Processes
04.15 (MON) 13:30-16:00 HGX304
04.16 (TUE) 13:30-16:00 GUANGHUA MAIN BUILDING 1501
04.18 (THUR) 9:00-11:30 GUANGHUA MAIN BUILDING 1501
04.19 (FRI) 13:30-16:00 H2112A

Dominykas Norgilas (University of Warwick)
Martingale Optimal Transport
04.24 (WED) 8:00-10:10 GUANGHUA MAIN BUILDING 1801
04.25 (THUR) 8:00-10:10 GUANGHUA MAIN BUILDING 1501
04.26 (FRI) 13:30-16:00 H2112A
04.29 (MON) 9:00-11:30 GUANGHUA MAIN BUILDING 1501

Web Address:
https://warwick.ac.uk/fac/sci/statistics/research/sfw/seminar/2018-19/fudan_warwick_spring_school/

WHEN

15 April-30 April 2019

WHERE

Fudan University

ORGANIZERS

Ying Hu
Universite Rennes 1 and Fudan University
Gechun Liang
University of Warwick
Shanjian Tang
Fudan University
Jing Zhang
Fudan University
Qi Zhang
Fudan University

SPONSORS

NSFC

School of Mathematical Sciences, Fudan University

The Royal Society