

Q: Where modern mathematics might take me?

A: Here.

Jere Koskela

Offer holder visitor day

16 – 17 March 2020



Where modern mathematics might take me?



– 2007



2008 – 2011

Where modern mathematics might take me?



– 2007



2008 – 2011



Summer 2010

Where modern mathematics might take me?



$$\frac{\partial V}{\partial t} + \frac{1}{2} \sigma^2 S_t^2 \frac{\partial^2 V}{\partial S_t^2} + r S_t \frac{\partial V}{\partial S_t} - r V = 0.$$

Credit: <https://www.gfmag.com/topics/global-banking/5-black-scholes-merton-and-algorithms>

Where modern mathematics might take me?



– 2007



2008 – 2012



Summer 2010 &
2011

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Skorokhod Embeddings and Their Applications

Jere Koskela



Where modern mathematics might take me?



2012 – 2016



2016 – 2017



2017 –