Institut f. Analysis und Computational Number Theory (Math. A)

Vortragseinladung

Freitag, 16. 1. 2015, 15.30 Uhr

SR Statistik, Kopernikusgasse 24, 3.OG

Optimal transport and stochastic portfolio theory

PROF. DR. WALTER SCHACHERMAYER

(Universität Wien)

In a recent paper S. Pal and T. Wong established a remarkable connection between the the following two notions. On the one hand functionally generated portfolios as introduced by R. Fernholz some fifteen years ago. On the other hand a multiplicative version of the concept of cyclical monotonicity. We shall try to discuss and motivate the underlying ideas.

R.Tichy