

# Topics in Mathematical Finance

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**Timetable:** 10 hours, Torre Archimede, Room 2BC/30, from 10:30 to 12:30 on June 17, 24, 27, 29, from 14.30 to 16.30 on June 28.

**Course requirements:** A previous knowledge of the basics of continuous time mathematical finance, as given for example in the course “Metodi Matematici per la Finanza”.

**Examination and grading:** Seminar.

**SSD:** MAT/06 Probability and Mathematical Statistics

## Course contents:

The program will be fixed with the audience according to its interests. Some examples could be:

- continuous time stochastic control;
- pricing in incomplete markets;
- tree methods.