

Topics in Mathematical Finance

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Timetable: 12 hrs. First lecture on May 23, 2013, 16:00 (dates already fixed, see the calendar), Torre Archimede, Room 2BC/30. Some preliminary lectures from May 9, 2013, 11:30 (see the calendar);

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.