Special Semester in Actuarial and Financial Mathematics Fall 2016

 $c_t(t,x) + rxc_x(t,x) + \frac{1}{2}\sigma^2x^2c_{xx}(t,x) = rc(t,x)$

Invited Speakers

September 22 Steven E. Shreve (Carnegie Mellon)

4pm - 5pm, Andre Schenker Lecture Hall (SCHN), Room 151

October 4 Robert C. Merton (MIT)

5:30pm - 7:00pm, Laurel Hall (LH), Room 102

October 13 Dmitry Kramkov (Carnegie Mellon)

4pm – 5pm, Andre Schenker Lecture Hall (SCHN), Room 151

October 20 Moshe Milevsky (York)

4pm - 5pm, Monteith (MONT), Room 214

November 3 Ioannis Karatzas (Columbia)

4pm - 5pm, Andre Schenker Lecture Hall (SCHN), Room 151

November 10 Edward Frees (Wisconsin)

4pm - 5pm, Monteith (MONT), Room 214

December 1 David X. Li (Prudential)

4pm - 5pm, Monteith (MONT), Room 214



Nearest parking is in South Garage (SPRK) (open 24 hours per day)

Organizing Committee
Guojun Gan
Oleksii Mostovyi
Emiliano A. Valdez

Department of Mathematics For more information, please visit ssafm2016.math.uconn.edu

