

Seminar on optimal stopping

Åbo Akademi University,

Mathematics and Statistics, (ASA B, 3.th floor)

Friday 2.9. 13-15 Hilberrummet

Sören Christensen (Christian-Albrechts-Universität, Kiel): Optimal stopping of autoregressive processes.

Friday 9.9. 13-15 Hilbertrummet

Sören Christensen (Christian-Albrechts-Universität, Kiel): Numerical methods for American options using semi-infinite linear programming.

Tuesday 13.9 15-17 Vektorrummet

Pekka Matomäki (TY): A Dynkin game with asymmetric information.

Tuesday 20.9. 15-17 Vektorrummet

Paavo Salminen (ÅA): Optimal stopping of Hunt and Lévy processes.

Welcome !

Paavo Salminen

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