Analysis Seminar

Characterization of Invertibility of Adapted Shifts on the Wiener Space

By

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Abstract: In this talk, first we will go over some basic, introductory concepts of financial mathematics, see some of the central theorems that the field revolves around such as Ito formula, Girsanov theorem, etc. Then, we will discuss a paper by Ali Süleyman Üstünel where he characterizes the invertibility of some significant operators (called Adapted Perturbation of Identity) from Wiener space to itself, using their entropies.

Date: Tuesday, November 6, 2018

Time: 16:00-17:00

Place: Mathematics Seminar Room, SA – 141

Tea and cookies will be served before the seminar.