LSE Mathematics

Financial Mathematics Reading Group 2014

Seminars are listed in reverse chronological order, most recent first.

Tuesday 9 December - Yavor Stoev (LSE) leads a discussion on "The Mathematics of Arbitrage" (book)

Tuesday 2 December - Junwei Xu (LSE) leads a discussion on "The Mathematics of Arbitrage" (book)

Tuesday 25 November - Thomas Bernhardt (LSE) leads a discussion on "The Mathematics of Arbitrage" (book)

Tuesday 18 November - Michael Kusnetsov (LSE) led a second discussion on "The Mathematics of Arbitrage" (book)

Tuesday 11 November - Michael Kusnetsov (LSE) led a discussion on "The Mathematics of Arbitrage" (book)

Tuesday 28 October - **Jose Pasos** (LSE) led a discussion of "The Mathematics of Arbitrage" (book)

Tuesday 21 October - **Mathieu Dubois** (LSE)
Kreps-Yan Theorem and a refresher in functional analysis

As an introduction, I will go over the notion of No-Free-Lunch and the proof of Kreps-Yan theorem. I will then present the weak-star topology for Banach spaces and its properties. Finally, I will discuss the proof of Krein-Smulian theorem and of the first theorem of Chapter 9 (Delbaen & Schachermayer, 2006)

Tuesday 14 October
General discussion on "The Mathematics of Arbitrage" (book)

Tuesday 7 October
General discussion of reading material for Michaelmas Term 2014

Summer Term 2014 - break in the seminar series

Tuesday 11 March
Mathieu Dubois (LSE) - Chapter 3
Book to be discussed: ""Dynamic Markov Bridges: Theory and Applications in Financial Markets" - Umut Cetin and Albina Danilova

Tuesday 4 March
Yavor Stoev (LSE) - Chapter 4
Book to be discussed: "Dynamic Markov Bridges: Theory and Applications in Financial Markets" - Umut Cetin and Albina Danilova

Tuesday 25 February
Jose Pasos (LSE) - Chapter 2, section 2.3
Book to be discussed: "Dynamic Markov Bridges: Theory and Applications in Financial Markets" - Umut Cetin and Albina Danilova

Tuesday 18 February
Thomas Bernhardt (LSE) - Chapter 1
Book to be discussed: "Dynamic Markov Bridges: Theory and Applications in Financial Markets" - Umut Cetin and Albina Danilova

Tuesday 11 February
Junwei XU (LSE) - Chapter 2, section 2.1 - 2.2
Book to be discussed: "Dynamic Markov Bridges: Theory and Applications in Financial Markets" - Umut Cetin and Albina Danilova