

Vorträge

Mittwoch, 14. Dezember 2011, ab 16:15 Uhr, Olga Taussky-Todd Raum (C 209), UZA 4
Mathematisches Kolloquium

Univ. Prof. Dr. W. Schachermayer: „A Trajectorial Interpretation of Doob’s Martingale Inequalities by Hedging Exotic Options“

Abstract:

The talk links ideas from optimal transport theory with ideas from mathematical finance: for the problem of hedging exotic options in a model independent framework we provide duality results reminiscent of the well-known duality theorems for optimal transport. A somewhat surprising application is a new trajectorial insight into classical martingale inequalities due to J. Doob by interpreting the maximal function of a martingale as an exotic option. We find sharp constants in these inequalities, thus answering a question which has been open for some 20 years.

This work is joint with B. Acciaio, M. Beiglböck, F. Penkner, and J. Temme from Vienna University.

(15:45 K & K im Common Room)

Dekan Univ.-Prof. Dr. Harald Rindler

Samstag, 19. November 2011 bis Dienstag, 13. Dezember 2011, Erwin Schrödinger
Lecture Hall, Boltzmanngasse 9, 1090 Wien

Algebraic versus Analytic Geometry, Week 3 – Minimal Model Program
organized by Niels Lubbes (Details siehe Attachment)

Scientific Committee: H. Hauser, J. Kollar, J. Schicho, D. van Straten

Montag, 12. Dezember 2011, ab 14:15 Uhr, Seminarraum C 207, UZA 4
VO Pricing & Hedging 2

Michael Kupper: „Minimal Supersolutions of BSDEs and Robust Hedging“

Link: http://www.mat.univie.ac.at/~finance_hp/seminarWS11.html

Dienstag, 13. Dezember 2011, von 14:00 Uhr bis 16:00 Uhr, Seminarraum C 207, UZA 4
Vortrag im Rahmen des PJSE Research Seminars von Univ.-Prof. Goulmira
Arzhantseva, PhD

Valerio Capraro: “Topology on locally finite metric spaces”

organized by G. Arzhantseva, S. Gal, A. Timar

Link: <http://www.mat.univie.ac.at/~dosaj/GGTWien/Seminar.html>

Dienstag, 13. Dezember 2011, ab 15:00 Uhr, Seminarraum D 103, UZA 4

Arbeitsgemeinschaft Biomathematik

Steve Proulx: “The evolutionary origins of gene regulation and information processing”

Dienstag, 13. Dezember 2011, von 15:15 Uhr bis 16:45 Uhr, TU Institut für Diskrete
Mathematik und Geometrie, Freihaus, grüner Turm (A), 8. Stock, Dissertantenr.,
Wiedner Hauptst. 8-10, 1040 Wien

Arbeitsgemeinschaft Diskrete Mathematik

Henri Mühle: „EL-Shellability of Generalized Noncrossing Partitions Associated to
Well-Generated Complex Reflection Groups“

Link: <http://dmg.tuwien.ac.at/nfn/>

**Dienstag, 13. Dezember 2011, ab 17:00 Uhr, Erwin Schrödinger Lecture Hall,
Boltzmanngasse 9, 1090 Wien**

ESI Seminar

**Martin R. Bridson: “Finitely presented groups: geometry, decision problems, finite
quotients, and monsters”**

**Mittwoch, 14. Dezember 2011, ab 9:00 Uhr bis Samstag, 17. Dezember 2011, WPI
Seminarraum C 714, UZA 4**

**Workshop „Efficient mesh adaptation methods for evolution problems: theory and
applications“**

organized by WPI

Link: http://www.wpi.ac.at/event_view.php?id_activity=151

**Donnerstag, 15. Dezember 2011, von 16:00 Uhr bis 18:00 Uhr, Seminarraum (Zimmer
O2.101), Währingerstraße 25 (Josephinum), 1090 Wien**

KGRC Research Seminar

Tatiana Arrigoni: „The Hyperuniverse Program. An overview

Link: http://www.logic.univie.ac.at/2011/Talk_10-20_a.html

organized by Kurt Gödel Research Center

**Freitag, 16. Dezember 2011, ab 12:15 Uhr, TU Institut für Diskrete Mathematik und
Geometrie, Freihaus, grüner Turm (A), 5. Stock, kleiner Seminarraum 104, Wiedner
Hauptstraße 8-10, 1040 Wien**

Algebra Seminar

Thomas Baumhauer und Benedikt Klocker: „Der Satz von Halpern-Läuchli

Link: <http://www.dmg.tuwien.ac.at/fg1/seminar.html>