

## Vorträge

**Mittwoch, 18. Jänner 2012, ab 16:15 Uhr, Olga Taussky-Todd Raum (C 209), UZA 4**

### **Mathematisches Kolloquium**

**Univ. Prof. Dr. H. Mete Soner (ETH-Zürich): „Price and Risk“**

Abstract: Everyday all financial institutions price diverse financial instruments and also evaluate the risk associated with their very complex portfolios. The reasons for pricing are clear and pricing is very closely related to the risk associated with the instrument considered. However, assesment of risk has several other and probably more important aspects than pricing. Firstly, there are regulatory constraints and secondly risk management starts with a proper evaluation of risk. Mathematical finance offers methods and also theories for these activities. In this talk, I will outline mathematical methods for pricing and risk measurement. Also discuss how and why they differ from each other.

**15:45 Uhr K & K (Common Room)**

**Dekan Univ.-Prof. Dr. Harald Rindler , Univ. Prof. Dr. Walter Schachermayer**

**Montag, 16. Jänner, 2012, 17.00 Uhr, D 101, UZA 4**

### **Wahrscheinlichkeitsseminar**

**Univ. Prof. Dr. H. Mete Soner: „Merton problem with small transaction costs“**

**Montag, 16. Jänner – Dienstag 17. Jänner 2012, WPI, UZA 4, Seminarraum C 714**

### **Mini-course on "Fourier methods in mathematical finance with applications to Energy and Commodity markets"**

**Organized by WPI, P. Laurence, F. Benth, V. Kholodny**

**[http://www.wpi.ac.at/event\\_view.php?id\\_activity=146](http://www.wpi.ac.at/event_view.php?id_activity=146)**

**Montag, 16. Jänner 2012 bis Dienstag, 28. Februar 2012, Erwin Schrödinger Lecture Hall, Boltzmannngasse 9, 1090 Wien**

### **ESI Workshop Automorphic Forms: Arithmetic and Geometry**

**J.W. Cogdell, C. Moeglin, G. Muic, J. Schwermer**

**(Details siehe Attachment)**

**Dienstag, 17. Jänner 2012, 11:15 Uhr, S1, Althanstrasse 12**

### **Complexe Analysis Seminar**

**Sebastian Woblistin: TBA**

**Dienstag, 17. Jänner 2012, 14:00 Uhr, C 207, UZA 4**

### **Geometry and Analysis on Groups – Research Seminar**

**Adam Timar: „Critical percolation and graph sequences“**

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

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

**Dienstag, 17. Jänner 2012, 15:00 Uhr, D 103, UZA 4**

### **Arbeitsgemeinschaft Biomathematik**

**Theresa Dvorak: „Genetic hitchhiking: the model of Maynard Smith and Haigh“**

**Donnerstag, 19. Jänner 2012, 16:00 Uhr, Josephinum, SR, Währingerstr. 25, 1090 Wien**

### **KGRC Research Seminar**

**André Nies: „Borel structures and Borel theories“**

**organized by Kurt Gödel Research Center**

**[http://www.logic.univie.ac.at/Current\\_talk.html](http://www.logic.univie.ac.at/Current_talk.html)**

**Donnerstag, 19. Jänner 2012, 17:00 Uhr, C 209, UZA 4**

### **Seminar Finanzmathematik**

**Shen Li: „Portfolio Optimization under Proportional Transaction Costs in Continuous Time: A Convex Duality Approach“**

**Freitag, 20. Jänner 2012, 17:15 Uhr, C 207, UZA 4**

### **Dissertantenkolloquium**

**Philipp Harms: „Sobolev metrics on shape space“**