

## Vorträge

**Mittwoch, 23. Jänner 2013, ab 16:15 Uhr, Olga Taussky-Todd Raum (C 209), UZA 4**  
**Mathematisches Kolloquium**

**Prof. Dr. Hans Föllmer (Institut für Mathematik Humboldt Universität zu Berlin):**  
**“Risk and Knightian Uncertainty: On the Role of Probability in Finance”**

### Abstract:

*Over the last decades advanced probabilistic methods have played an increasing role in Finance, both in Academia and in the financial industry. In view of the recent financial crisis it has been asked to which extent the use of such methods has been part of the problem. We review some of the arguments and then focus on the foundational issue of model uncertainty, also called "Knightian uncertainty". This will be illustrated by the interplay between "historical measures" and "martingale measures" in the standard framework of Mathematical Finance and also by the problem of quantifying financial risk.*

**15:45 Uhr – 16:15 Uhr K & K (Common Room)**

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

**Mittwoch, 23. Jänner 2013, von 15:00 Uhr bis 15:45 Uhr, Seminarraum C 209, UZA 4**  
**Lectures for Everybody**

**Karl Sigmund: Gefangene des Dilemmas**

**Montag, 21. Jänner 2013, von 15:05 Uhr bis 16:50 Uhr, in Seminarraum 2A310, UZA 2**  
**Arbeitsgemeinschaft Ergodentheorie**

**Anna Benini (University of Brescia): Combinatorics and distribution of fixed points for entire transcendental functions.**

**Montag, 21. Jänner 2013, von 17:00 Uhr bis 18:30 Uhr, Seminarraum D 101, UZA 4**  
**Vortrag im Rahmen des Seminars Wahrscheinlichkeitstheorie**

**Alexander Drewitz: tba**

**Link: [http://www.mat.univie.ac.at/~finance\\_hp/seminarWS12\\_prob.html](http://www.mat.univie.ac.at/~finance_hp/seminarWS12_prob.html)**

**Dienstag, 22. Jänner 2013, ab 15:00 Uhr, Seminarraum D 103, UZA 4**

**Arbeitsgemeinschaft Biomathematik**

**Tatsuya Sasaki (Uni Wien): “The evolution of cooperation by social exclusion“**

**Dienstag, 22. Jänner 2013, 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**

**Monika Mühlböck (WU Wien): Applied discrete mathematics: Preference-based power indices**

Mittwoch, 23. Jänner 2013, von 14:20 Uhr bis 16:00 Uhr,  
Seminarraum C 207, UZA 4

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

Alexandre Martin (Universite de Strasbourg) "Construction of boundaries for non-positively curved complexes of groups"

Organized by G. Arzhantseva, D. Osajda

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

Mittwoch, 23. Jänner 2013, ab 15:00 Uhr, Erwin Schrödinger Lecture Hall,  
Boltzmannngasse 9, 1090 Wien

**ESI Seminar**

Prof. Goran Muic (University of Zagreb, Croatia): On a construction of certain automorphic forms on  $SL(2, \mathbb{R})$  and applications II

organized by: J. Schwermer

Donnerstag, 24. Jänner 2013, von 16:00 Uhr bis 18:00 Uhr, Josephinum,  
SR (Zi. O2.101), Währingerstr. 25, 1090 Wien

**KGRC Research Seminar**

Claudio Ternullo (Gödel Research Center, Univ. Wien): Does set theory refute Platonism?

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

Donnerstag, 24. Jänner 2013, von 17:00 Uhr bis 18:30 Uhr, Seminarraum D 101, UZA 4

**Vortrag im Rahmen des Seminars Finanzmathematik**

Hans Foellmer: Shifting martingale measures and the birth of a bubble

Freitag, 25. Jänner 2013, ab 15:00 Uhr, Seminarraum D 101, UZA 4

**Öffentliche Defensio**

Mag. Kerstin Ammann: Oscillation Theorems for Semi-Infinite and Infinite Jacobi Operators

Freitag, 25. Jänner 2013, ab ? Erwin Schrödinger Lecture Hall, Boltzmannngasse 9,  
1090 Wien

**The Budapest – Wien Dynamics Seminar**

Carlangelo Liverani (Rome, Tor Vergata): Statistical properties of maps close to a trivial extension

Peter Balint (Budapest): Limit laws and convergence of moments for dispersing billiards with cusps

Organized by H. Bruin, D. Szasz