



Vorträge

Mittwoch, 12. November 2014, ab 16:15 Uhr, Sky-Lounge (12 OG),
Oskar-Morgenstern-Platz 1, 1090 Wien

Mathematisches Kolloquium

Prof. Dr. M. Zuhair Nashed (Department of University of Central Florida, USA)
**“Reproducing Kernel Spaces for Sampling Expansions and Reconstruction of a
Function from its Moments”**

Abstract:

We discuss sampling expansions for functions in reproducing kernel Hilbert and Banach spaces. We also consider generalizations of the Backus-Gilbert method for reconstruction a function from its moments, both on the real line and on the sphere, in appropriate reproducing kernel Hilbert spaces.

15:45 Uhr – 16:15 Uhr K & K (Sky Lounge)

Univ.-Prof. Dipl.-Ing. Dr. Otmar Scherzer
Dekan Univ.-Prof. Dr. Harald Rindler

Mittwoch, 12. November 2014, von 17:30 Uhr bis 18:30 Uhr, HS 11, 2. Stock,
Oskar-Morgenstern-Platz 1, 1090 Wien

Vortrag im Rahmen der Habilitation

Dr. Eberhard Mayerhofer (Fakultät für Mathematik, Universität Wien)
„The Limits of Leverage“

Abstract:

If trading incurs proportional costs, leverage can scale the return of an asset only up to a maximum multiple, which is sensitive to the asset's volatility and liquidity. In a continuous-time model with one safe and one risky asset, with constant investment opportunities and proportional transaction costs, we find the family of mean-variance efficient portfolios over a long horizon. As leverage and volatility increase, rising rebalancing costs imply a declining Sharpe ratio. Beyond a critical level, even the expected return declines. We also derive the optimal tradeoff between alpha and tracking error for funds that seek to replicate multiples of index returns, such as leveraged ETFs.

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

Dienstag, 11. November 2014, von 10:15 Uhr bis 11:45 Uhr, Seminarraum 12, 2. Stock
Oskar-Morgenstern-Platz 1, 1090 Wien

Complex Analysis Seminar

**Ilya Vyugin: “Linear systems with irregular singularities and holomorphic vector
bundles”**

(Details siehe Link)

<http://www.univie.ac.at/complexanalysis/Activities/Seminar2014.html>



Dienstag, 11. November 2014, von 15:00 Uhr bis 17:00 Uhr, Seminarraum 8, 2. Stock
Oskar-Morgenstern-Platz 1, 1090 Wien

Geometry and Analysis on Groups

Jean Raimbault (Université Paul Sabatier, Toulouse III): “On a property of geometric actions of groups”

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

Organized by G. Arzhantseva, Ch. Cashen

Dienstag, 11. November 2014, von 15:15 bis 16:45 Uhr, TU Dissertantenraum, Freihaus,
Turm A, 8. Stock, Wiedner Hauptstraße 8-10, 1040 Wien

AG Diskrete Mathematik Seminar

Mourad Ismail (Grenoble): „Combinatorics of 2 D polynomials”

<http://www.dmg.tuwien.ac.at/nfn/agdm.html>

Dienstag, 11. November 2014, ab 15:00 Uhr, Seminarraum Biomathematik, 9. Stock
Oskar-Morgenstern-Platz 1, 1090 Wien

Arbeitsgemeinschaft Biomathematik

Ankica Dzijan Markovic (Wien): TBA

Donnerstag, 13. November 2014, von 16:00 Uhr bis 18:00 Uhr, Josephinum,
SR (Zi. O2.101), Währingerstr. 25, 1090 Wien

KGRC Research Seminar

Jonathan Verner (Charles University, Prague, Czech Republic): “Monotone metric spaces”

(Details siehe Link: http://www.logic.univie.ac.at/Research_seminar.html)

Donnerstag, 13. November 2014, von 16:30 Uhr bis 18:00 Uhr, Seminarraum 9, 2. Stock
Oskar-Morgenstern-Platz 1, 1090 Wien

Vienna Seminar in Mathematical Finance and Probability

Johannes Ruf (Department of Mathematics, University College London, UK):

“Convergence of local supermartingales and Novikov-type conditions for processes with jumps”

Link: <http://www.fam.tuwien.ac.at/vs-mfp/>

Donnerstag, 13. November 2014, ab 15:15 Uhr, Besprechungsraum 9, 9. Stock
Oskar-Morgenstern-Platz 1, 1090 Wien

Arbeitsgemeinschaft Ergodentheorie

Roland Zweimüller (University of Vienna): “Return- and hitting-time limits in infinite measure systems”

(Details siehe Link: http://mat.univie.ac.at/~zweimueller/AG_ETHY.html)

Freitag, 14. November 2014, ab 18:00 Uhr, Universität Wien, Großer Festsaal,
Universitätsring 1, 1010 Wien

Erwin Schrödinger Distinguished Lecture

Dr. Steven Chu (Nobel Prize in Physics and former U.S. Secretary of Energy):

“The Energy and Climate Challenges”

(Programme siehe Link)