

## VORTRÄGE

15:45 Uhr Kaffeejause

**Mittwoch, 10. Jänner 2018 16:15 bis 17:15**, Sky Lounge, 12. OG, OMP 1

**Mathematisches Kolloquium: Mathieu Rosenbaum (Ecole Polytechnique): "Understanding the nature of volatility"**

Org: Walter Schachermayer

[https://mathematik.univie.ac.at/fileadmin/user\\_upload/f\\_mathematik/Vortraege/2017\\_18/20180110Rosenbaum.pdf](https://mathematik.univie.ac.at/fileadmin/user_upload/f_mathematik/Vortraege/2017_18/20180110Rosenbaum.pdf)

**Abstract:** *In finance, the volatility process corresponds to the intensity of variations of prices. It has been recently shown that this process exhibits some very specific features, which are the same accross all assets. In particular, volatility sample paths are systematically very rough, much rougher than those of a Brownian motion for example. In this talk we try to understand the mechanisms underlying this universal phenomenon. We show that only such a rough behavior of the volatility process can lead to viable financial markets.*

**Im Anschluss Vinum cumpane**

**Montag, 08. Jänner 2018 15:45 bis 18:45**, OMP 1, SR 6

**Python Workshop: Claus Aichinger (AIT): "Advanced"**

Org: VDS

<https://vd.univie.ac.at/vienna-doctoral-schools/mathematics/activities/events/>

**Dienstag, 09. Jänner 2018 10:45 bis 11:15**, TU Wien, Freihaus, SR DA grün 03 C

**Lecture Series: Alexander Sakhnovich (Univ. Vienna): "Dirac systems and related problems"**

Org: A. Sakhnovich

[https://mathematik.univie.ac.at/fileadmin/user\\_upload/f\\_mathematik/Vortraege/2017\\_18/abstract\\_sakhnovich.pdf](https://mathematik.univie.ac.at/fileadmin/user_upload/f_mathematik/Vortraege/2017_18/abstract_sakhnovich.pdf)

**Dienstag, 09. Jänner 2018 15:00 bis 15:45**, HS 2, EG, OMP 1

**PDE Afternoon: Pavel Krejci (Academy of Sciences, Czech Republic): "A model for water freezing in a deformable container"**

Org: SBF, DK

<https://www.univie.ac.at/sfb65/public/events/details/?type=1&id=73>

**Dienstag, 09. Jänner 2018 15:15 bis 17:00**, SR 09, 2. OG, OMP 1

**Geometry and Analysis on Groups Research SE: John Mackay (Univ. of Bristol): "The Poincaré profile of a graph or group"**

Org: G. Arzhantseva, Ch. Cashen

<http://www.mat.univie.ac.at/~gagt/abstracts/180109.html>

**Dienstag, 09. Jänner 2018 16:00 bis 17:30**, SR. 8, 2. OG, OMP 1

**Complex Analysis SE: Gregorio Chinni (Univ. Vienna): "Analytic and Gevrey Hypoellipticity for Perturbed Sums of Squares Operators"**

Org: M. Reiter, B. Lamel

<http://complex.univie.ac.at/events/detail-of-event/news/analytic-and-gevrey-hypoellipticity-for-perturbed-sums-of-squares-operators/>

**Dienstag, 09. Jänner 2018 16:00 bis 16:30**, WPI Seminarraum 08.135, OMP 1

**PDE Afternoon: Dario Feliciangeli (IST Austria): "Existence and uniqueness of minimizers of the Pekar Functional on a ball"**

Org: SFB, DK

<https://www.univie.ac.at/sfb65/public/events/details/?type=1&id=74>

**Dienstag, 09. Jänner 2018 16:15 bis 17:15**, Fakultät für Physik, Erwin Schrödinger-Hörsaal, Boltzmanng. 5, 5. St., 1090 Wien

**Teilchenphysik SE: Danijel Markovic (Univ. Wien): "Perturbative Yang-Mills theory without Faddeev-Popov ghost fields"**

Org: H. Hüffel

[https://mathematik.univie.ac.at/fileadmin/user\\_upload/f\\_mathematik/Vortraege/2017\\_18/SeminareinladungTeilchenphysik\\_Markovic\\_Jaenner2018.pdf](https://mathematik.univie.ac.at/fileadmin/user_upload/f_mathematik/Vortraege/2017_18/SeminareinladungTeilchenphysik_Markovic_Jaenner2018.pdf)

**Dienstag, 09. Jänner 2018 16:30 bis 17:00**, WPI Seminarraum 08.135, OMP 1

**PDE Afternoon: Pietro Vermicelli (Univ. Wien): "An existence and uniqueness result for a stochastic evolution equation"**

Org: SFB, DK

<https://www.univie.ac.at/sfb65/public/events/details/?type=1&id=75>

**Mittwoch, 10. Jänner 2018 09:45 bis 11:15**, SR 11, 2.OG, OMP 1

**Mathematical Physics SE: Gian Maria Dall'Ara (Univ. Wien): "Spectral multiplier theorems for nonelliptic operators and one-dimensional Schrödinger operators"**

Org: G. Teschl

<http://www.mat.univie.ac.at/~gerald/mp-sem/dallara.pdf>

**Mittwoch, 10. Jänner 2018 11:30 bis 13:00**, HS 11, 2. OG, OMP 1

**NuHAG SE: Karlheinz Gröchenig (Univ. Wien): "Approximation of smooth functions from samples and quadrature rules"**

Org: KH. Gröchenig

[https://www.univie.ac.at/nuhag-php/program/talks\\_details.php?id=3409](https://www.univie.ac.at/nuhag-php/program/talks_details.php?id=3409)

**Mittwoch, 10. Jänner 2018 13:00 bis 14:00**, AG, Gravitation, Währingerstr. 17, Common Room, 1. Stk.

**Lunch SE: Tim Paetz (Univ. Wien): "The limit of Kerr-de Sitter spacetime with infinite angular-momentum parameter  $a$ "**

Org: P. T. Chrusciel

[https://mathematik.univie.ac.at/fileadmin/user\\_upload/f\\_mathematik/Vortraege/2017\\_18/Lunchseminar\\_Paetz\\_Jaenner2018.pdf](https://mathematik.univie.ac.at/fileadmin/user_upload/f_mathematik/Vortraege/2017_18/Lunchseminar_Paetz_Jaenner2018.pdf)

**Donnerstag, 11. Jänner 2018 14:00 bis 15:00**, AG Gravitation, Währingerstr. 17, Raum 218, 2. OG

**Literatur SE: Flaminia Giacomini (Univ. Wien): "Quantum mechanics and the covariance of physical laws in quantum reference frames"**

Org: P. T. Chrusciel

[https://mathematik.univie.ac.at/fileadmin/user\\_upload/f\\_mathematik/Vortraege/2017\\_18/Seminareinladung\\_Gravi\\_Giacomini\\_11Jaenner2018.pdf](https://mathematik.univie.ac.at/fileadmin/user_upload/f_mathematik/Vortraege/2017_18/Seminareinladung_Gravi_Giacomini_11Jaenner2018.pdf)

**Donnerstag, 11. Jänner 2018 16:00 bis 18:00**, KGRC, lecture room, Währinger Str. 25, 1090 Wien

**KGRC SE: David Schritesser (KGRC): "TBA"**

Org: KGRC

**Donnerstag, 11. Jänner 2018 16:30 bis 18:00**, SR 11, 2.OG, OMP 1

**Vienna SE in Mathematical Finance and Probability: Matthias Meiners (Univ. of Innsbruck): "Convergence of Biggins martingales at complex parameters"**

<https://fam.tuwien.ac.at/events/vs-mfp/>

**Freitag, 12. Jänner 2018 10:15 bis 11:15**, TU Wien, Freihaus, SR DA grün 03 C

**Lecture Series: Alexander Sakhnovich (Univ. Vienna): "Dirac systems and related problems"**

Org: Alexander Sakhnovich

[https://mathematik.univie.ac.at/fileadmin/user\\_upload/f\\_mathematik/Vortraege/2017\\_18/abstract\\_sakhnovich.pdf](https://mathematik.univie.ac.at/fileadmin/user_upload/f_mathematik/Vortraege/2017_18/abstract_sakhnovich.pdf)

**Freitag, 12. Jänner 2018 15:00 bis 18:00**, SR 03, 1. OG, OMP 1

**Python Workshop: Claus Aichinger (AIT): "Advanced"**

Org: VDS

<https://vd.univie.ac.at/vienna-doctoral-schools/mathematics/activities/events/>

