



universität  
wien

Fakultät für Mathematik

## Mathematisches Kolloquium

**Mittwoch, 16. Oktober 2024**

**Sky Lounge**

### EINLADUNG

**George Lowther**

(Goldman Sachs)

**„Martingales and the Peacock Problem“**

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#### **Abstract:**

The problem of constructing a martingale from knowledge of its marginal distributions has been of interest since a 1972 result of Kellerer. It gained renewed focus due to applications in finance, and is essentially solved in one dimension. We will discuss this and related open problems.

**14.45 Uhr: Kaffeejause**

**15.15 Uhr: Vortrag**

**vinum cum pane im Anschluss**

Walter Schachermayer

Radu Ioan Bot