



Berlin
Mathematical
School

BMS Friday Colloquium

June 6, 2008, 2.00 pm

Tea before the lecture starts at 1.00 pm

Hans Föllmer (HU Berlin)

Bright spotlights, dark shadows: probabilistic aspects of financial risk

We discuss probabilistic approaches to the quantification of financial risk and uncertainty, in particular robust methods to deal with the pervasive problem of model uncertainty.

Günter M. Ziegler, Technische Universität Berlin

Jürg Kramer, Humboldt-Universität zu Berlin

Christof Schütte, Freie Universität Berlin

BMS Loft, Urania, An der Urania 17, 10787 Berlin

www.math-berlin.de