September 27th, 2021
Zoom Meeting
2:00 P.M. - 3:00 P.M.

Prof. Umut Cetin
(London School of Economics, UK)

Equilibrium in financial markets with asymmetric information

Abstract: I will give an overview of existing (and some new) results on the Kyle-Back model of financial equilibrium in continuous time and its connection with the static and dynamic bridges of Markov processes, PDEs and stochastic filtering. Both risk neutral and risk averse market makers will be considered and some open problems will be discussed.

Zoom link:
Topic: Math Finance Colloquium (USC)
Time: Sep 27, 2021 02:00 PM Pacific Time (US and Canada)

Join Zoom Meeting
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Meeting ID: 999 8732 2358
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