February 26, 2024
2:00pm-3:00pm
KAP 414

Prof.   Kasper Larsen

(Rutgers University)

Existence of an equilibrium with limited stock market participation
and power utilities

Abstract: I will discuss the existence and uniqueness of a singular, non-linear, and path dependent ODE. As an application, we use the ODE solution to prove existence of a Radner equilibrium with homogenous power traders in the limited participation setting of Basak and Cuoco (1998). Joint work with G. Leoni and P. Gasoni.

Zoom Link: USC Math Finance Colloquium

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Meeting ID: 949 7361 9069
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