

**April 13, 2026
2:00pm-3:00pm
KAP 414**

**Prof. Kasper Larsen
(Rutgers University)**

**Strategic trading when agents forecast the forecasts of others:
Existence and convergence**

Abstract: Foster and Viswanathan (1996) extend the discrete-time setting of Kyle (1985) to multiple informed traders who have partial information about the stock's terminal dividend. We prove that an equilibrium exists in the setting of Foster and Viswanathan (1996). We conclude by discussing convergence to the continuous-time version given in Back, Cao, and Willard (2000). This is joint work with Jin Choi (UNIST).

Zoom Link: USC Math Finance Colloquium

Join Zoom Meeting

<https://usc.zoom.us/j/94973619069?pwd=VnU5bVlMc1pzVTIEYUVaZUYyNSt6UT09>

Meeting ID: 949 7361 9069

Passcode: 925028