



Fudan-Warwick Spring School on Financial Mathematics and Stochastic Analysis

COURSES

Martin Herdegen (University of Warwick)
Risk Measures and Regulatory Arbitrage

04.25 (THUR) 10:20-12:30 GUANGHUA MAIN BUILDING 1501

04.26 (FRI) 9:00-11:30 GUANGHUA MAIN BUILDING 1801

04.29 (MON) 13:30-16:00 HGX304

04.30 (TUE) 13:30-16:00 GUANGHUA MAIN BUILDING 1501

David Hobson (University of Warwick)
Skorohod Embeddings

04.22 (MON) 9:00-11:30 GUANGHUA MAIN BUILDING 1501

04.22 (MON) 13:30-16:00 HGX304

04.23 (TUE) 9:00-11:30 GUANGHUA MAIN BUILDING 1501

04.23 (TUE) 13:30-16:00 GUANGHUA MAIN BUILDING 1501

Aleksandar Mijatovic (University of Warwick)
Simulation of Levy Processes

04.15 (MON) 13:30-16:00 HGX304

04.16 (TUE) 13:30-16:00 GUANGHUA MAIN BUILDING 1501

04.18 (THUR) 9:00-11:30 GUANGHUA MAIN BUILDING 1501

04.19 (FRI) 13:30-16:00 GUANGHUA MAIN BUILDING 1801

Dominykas Norgilas (University of Warwick)
Martingale Optimal Transport

04.24 (WED) 8:00-10:10 GUANGHUA MAIN BUILDING 1801

04.25 (THUR) 8:00-10:10 GUANGHUA MAIN BUILDING 1501

04.26 (FRI) 13:30-16:00 GUANGHUA MAIN BUILDING 1801

04.29 (MON) 9:00-11:30 GUANGHUA MAIN BUILDING 1501

Web Address:

https://warwick.ac.uk/fac/sci/statistics/research/sfw/seminar/2018-19/fudan_warwick_spring_school/

WHEN

15 April-30 April
2019

WHERE

Fudan University

ORGANIZERS

Ying Hu

Universite Rennes 1 and
Fudan University

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