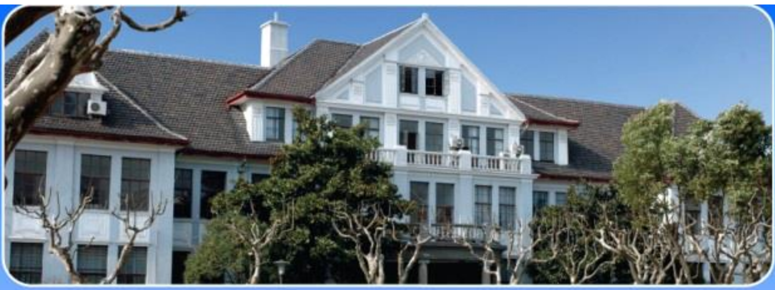

复旦大学数学科学学院

数学综合报告会

报告题目：A $C^{0,1}$-functional Itô’s formula and its applications in mathematical finance

报告人：谭小路 副教授 (香港中文大学)

时间：2020-12-15 星期二 14:00-15:00

地点：Zoom会议：615 411 79427，密码：123456

报告摘要：

Using Dupire’s notion of vertical derivative, we provide a functional (path-dependent) extension of the Itô’s formula of Gozzi and Russo (2006) that applies to $C^{0,1}$-functions of continuous weak Dirichlet processes. It is motivated and illustrated by its applications to the hedging or superhedging problems of path-dependent options in mathematical finance, in particular in the case of model uncertainty.

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