Joint Mathematics Meetings AMS Special Session

Current as of Saturday, January 26, 2019 03:30:05

Program (2217_program.html) · Deadlines (2217_deadlines.html) · Timetable (2217_timetable.html) · Inquiries: meet@ams.org (mailto:meet@ams.org)

Joint Mathematics Meetings

Baltimore Convention Center, Hilton Baltimore, and Baltimore Marriott Inner Harbor Hotel, Baltimore, MD
January 16-19, 2019 (Wednesday - Saturday)
Meeting #1145

Associate secretaries:

Steven H Weintraub, AMS shw2@lehigh.edu (mailto:shw2@lehigh.edu)
Hortensia Soto, MAA hortensia.soto@unco.edu (mailto:hortensia.soto@unco.edu)

AMS Special Session on Stochastic Differential Equations and Applications

- **Thursday January 17, 2019, 8:00 a.m.-11:45 a.m.**
  AMS Special Session on Stochastic Differential Equations and Applications, I
  Room 326, BCC
  Organizers:
  Carey Caginalp, University of Pittsburgh carey_caginalp@alumni.brown.edu (mailto:carey_caginalp@alumni.brown.edu)
  - 8:00 a.m.
    Mathematical Problems Arising from Hedge Fund Fee Structures.
    (/amsmtgs/2217_abstracts/1145-60-791.pdf)
    David Saunders*, University of Waterloo
    Fei Meng, University of Waterloo
    (1145-60-791)
  - 9:00 a.m.
    On hedging and pricing in general complete and incomplete markets.
    (/amsmtgs/2217_abstracts/1145-91-742.pdf)

Srdjan Stojanovic*, University of Cincinnati
(1145-91-742)

  - 10:00 a.m.
    Competing Diffusive Particle Systems and Models of Large Equity Markets: A Survey. (/amsmtgs/2217_abstracts/1145-60-957.pdf)
    Adrian D. Banner*, Intech Investment Management, LLC
    (1145-60-957)
  - 11:00 a.m.
    Arbitrage Theory Via Numeraires. (/amsmtgs/2217_abstracts/1145-60-677.pdf)
    Ioannis Karatzas*, Department of Mathematics, Columbia Uiniversity, New York, NY 10027 and Intech, One Palmer Square, Princeton, NJ 08542
    (1145-60-677)

- **Thursday January 17, 2019, 1:00 p.m.-3:45 p.m.**
  AMS Special Session on Stochastic Differential Equations and Applications, II
  Room 326, BCC
  Organizers:
  Carey Caginalp, University of Pittsburgh carey_caginalp@alumni.brown.edu (mailto:carey_caginalp@alumni.brown.edu)

  - 1:00 p.m.
    The Rate of Convergence of Strong Euler Approximation for Lévy-driven SDEs. (/amsmtgs/2217_abstracts/1145-60-334.pdf)
    Fanhui Xu*, University of Southern California
    Remigijus Mikulevicius, University of Southern California
    (1145-60-334)
  - 2:00 p.m.
    Volatility Maxima as a Forecaster of Trading Price Extrema. (/amsmtgs/2217_abstracts/1145-60-526.pdf)
    Gunduz Caginalp*, Math Dept, Univ of Pittsburgh
    (1145-60-526)
  - 3:00 p.m.
    A Dynamical Systems Approach to Cryptocurrency. (/amsmtgs/2217_abstracts/1145-91-1625.pdf)
    Carey Caginalp*, University of Pittsburgh
    (1145-91-1625)