

2-4 October 2018

University of Michigan
Department of
Mathematics

Van Eenam Lecture Series

Walter Schachermayer

Professor of Mathematics • University of Vienna



- Doctor Honoris Causa, Universidad de Murcia, 2018
- Award of the City of Vienna in Natural and Technical Sciences, 2016
- Member of the Academia Europaea, 2016
- Doctor Honoris Causa, Université Paris Dauphine, 2011
- Gauss Lecture, DMV, Frankfurt, 2010
- Nash Lecture, Carnegie Mellon University, 2010
- ERC Advanced Investigator Grant, 2009
- Member, Deutsche Akademie der Naturforscher Leopoldina, 2007
- Wittgenstein Prize, Government of Austria, 1998 (first mathematician to receive this highest Austrian prize of outstanding scientific achievement)

The Amazing Power of Dimensional Analysis in Finance: Market Impact and the Intraday Trading Invariance Hypothesis

Tuesday, 02 October, 4:00 - 5:00 PM

Cover's Universal Portfolio, Stochastic Portfolio Theory and the Numeraire Portfolio

Wednesday, 03 October, 4:00 -5:00 PM

A Trajectorial Interpretation of Doob's Martingale Inequalities

Thursday, 04 October, 4:00 -5:00 PM

1360 East Hall • 530 Church Street • Ann Arbor