

University of Michigan
Department of
Mathematics

Van Eenam Lecture Series

September 24-26, 2019

Professor Ioannis Karatzas

Eugene Higgins Professor of Applied Probability
Columbia University

- Fellow, Institute of Mathematical Statistics
- IMS/Bernoulli Society Lecturer
- André Aisenstadt Lecturer
- Doctorate Honoris Causa, Athens University Faculty for Economics and Commerce



Mathematical Aspects of Arbitrage

Tuesday, September 24, 4:00 p.m.- 5:00 p.m.

Conservative Diffusion as Entropic Gradient Flow

Wednesday, September 25, 4:00 p.m.- 5:00 p.m.

The Harrison-Shepp Equation and some of Its Offspring

Thursday, September 26, 4:00 p.m.- 5:00 p.m.

1360 East Hall
530 Church Street, Ann Arbor, MI

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