Universität Konstanz
Fachbereich Mathematik und Statistik

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Arbeitsgruppe Numerik

9. Oktober 2015

Im Schwerpunktkolloquium

Analysis und Numerik

wird am

Montag, dem 19. Oktober 2015

folgender Vortrag gehalten:

Herr Prof. Dr. Ekkehard Sachs
FB 4 - Department of Mathematics
University of Trier

Calibration of Models in Numerical Finance

Zeit: 12:15 Uhr
Raum: F424
Interessenten sind herzlich willkommen!

Abstract: We consider the numerical solution of calibration problems for models described by partial or stochastic differential equations. As a particular application we focus on modeling derivatives in the financial markets. We point out several numerical difficulties and provide some insight into their solution. Among others we look into smoothing techniques, the adjoint calculus and reduced order models. All these issues are discussed in a theoretical and numerical framework.

gez. Prof. Stefan Volkwein