

$\forall C \subset X$ convex, closed $\forall x \in X \setminus C \exists f \in X^*$:

Functional Analysis Group

$f(x) = a, f(C) < a$

GASTVORTRAG

Friedrich Hubalek

TU Wien

Some special functions and equations arising from a simple binomial order book model

Abstract. We consider a simple binomial model for an electronic order book and its Brownian limit. Studying numerical quantities such as the length of order avalanches is connected to Ito's theory of Brownian excursions and classical results about the zeta and theta functions. Studying the order volume process leads to some classical PDEs and a simple SPDE with rather explicit solution.

Zeit: Donnerstag, den 17. September 2015 um 16:15 Uhr

Ort: Bauingenieurgebäude, Technikerstraße 13, HSB 7

Gäste sind herzlich willkommen!

Florian Baumgartner