Research Topics in Financial mathematics

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Abstract

Abstract: "The talk describes an approach to financial mathematics that generalizes the well established stochastic approach. The approach does not assume a probability distribution and relies in a worst case point of view. The central object for modelling a financial market is a set of trajectories. We will introduce the following research topics:

- Trajectory based Stochastic Calculus.
- Non Probabilistic Mathematical Finance.
- Conservative, robust, investment opportunities.
- Trading, investment opportunities and arbitrage."