Partial Differential Equations and Applied Mathematics Seminar

Title   Structure of optimal martingale transport plans in general dimensions

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Date   April 16th, Mon., 5:00~ 6:00 Pm

Location   Science Building #225 Yonsei University

Abstract

Martingale Optimal Transport (MOT) problem is an Optimal Transport problem whose solutions are constrained to be martingale measures. The problem is motivated by financial mathematics community, considering the problem of model-free option pricing. We generalise the problem into general dimensions in which MOTs exhibit some interesting extremal properties.