复旦大学数学科学学院

数学综合报告会

报告题目：**A non-linear extension of martingale convergence in terms of convex risk measures**

报告人：Professor Hans Foellmer

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报告时间：2016-11-02 星期三 10:30-11:30

报告地点：复旦大学第六教学楼 6408 室

摘要：We show how martingale convergence forwards and backwards extends to a consistent sequence of conditional convex risk measures; this is based on joint work with Irina Penner.

As an application, we describe the structure of systemic risk measures that are consistent with a given family of local conditional risk measures, and we discuss the appearance of phase transitions at the global level.

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