



复旦大学数学科学学院 数学综合报告会

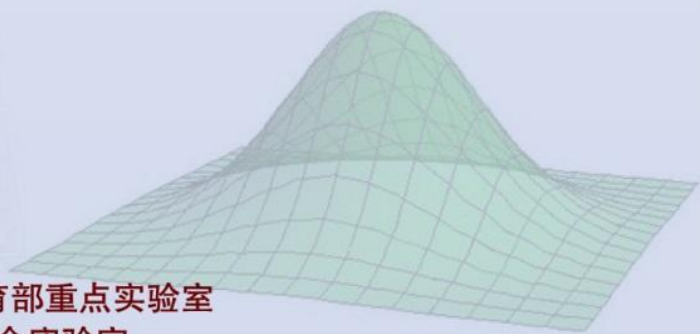
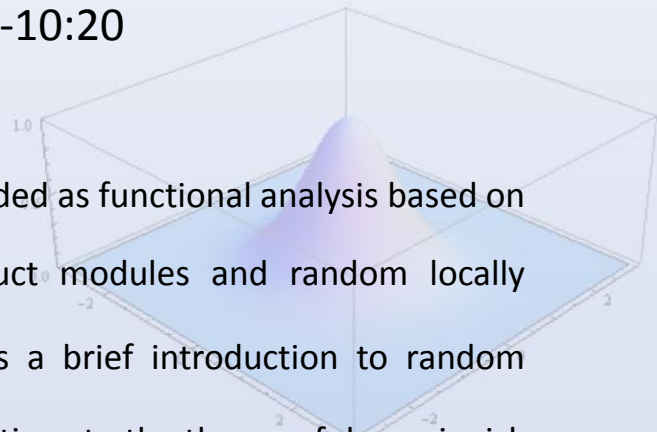
报告题目: **Random functional analysis and its applications to mathematical finance**

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报告时间: 2017-06-03 星期六 9:20-10:20

报告地点: 光华东主楼 1801

摘要: Random functional analysis can be regarded as functional analysis based on random normed modules, random inner product modules and random locally convex modules. In the report, we first presents a brief introduction to random functional analysis, and then we give its applications to the theory of dynamic risk measures and dynamic optimal portfolios.



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