



Im

Kolloquium

gibt es am

Donnerstag, dem 23. Mai 2019,

einen Vortrag von

Mathias Beiglböck

(Universität Wien)

“ The Geometry of Model Uncertainty ”

Beginn: **17:00 Uhr**

Raum: **F426**

Interessenten sind herzlich willkommen!

Abstract: The goal of this talk is to give a gentle introduction to the problem of model uncertainty and recent connections to other mathematical areas.

Starting with the "Black Monday" 1987 (if not earlier) and down to the present day, the over-confidence in mathematical models and the failure to account for model uncertainty have frequently been blamed for their infamous role in financial crises. Remarkably, it remains an open challenge to quantify the effects of model uncertainty in a coherent way. From a mathematical perspective, this is a delicate issue which touches on deep classical problems of stochastic analysis. Recent work has established new links to the field of optimal mass transport. This yields a powerful geometric approach to model uncertainty and a number of related problems in the theory of stochastic processes.

(invited by Prof. Dr. Michael Kupper)