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DK Seminar

May 18, 2016, 14:00 - 14:45
University of Vienna,
Oskar-Morgenstern-Platz 1, HS 2.

Anastasiia Zalashko

University of Vienna

Optimal transport view on the problem of enlargement of filtrations

Most problems in mathematical finance rely on the assumption that economic agents can only base their decision-making on current market conditions. It is however interesting to study the case where these have access to more information, such as when they may anticipate the market. In mathematical terms, this is modeled by the concept of filtration enlargement in stochastic analysis. After giving a short introduction to this field and some of its applications in mathematical finance, we are going to discuss a new point of view on the problem based on optimal transport theory. This link between these previously unrelated fields is achieved due to the time-information structure of the so-called causal transports.