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DK Seminar

Dec 21, 2016, 14:15 - 15:00
Vienna University of Technology,
Freihaus, green area, 4th floor

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University of Vienna

Anticipation of information via causal transport

Exploiting the modelling power of causal transport, we will give a new light on the classical problem in Mathematical Finance as enlargement of filtration. In particular, we will show how causal transport problems can be used in order to estimate the value of additional information in terms of stochastic optimization problems.