IST AUSTRIA
Institute of Science and Technology

Mathematics and CS Seminar

Mini-course consisting of two sessions: Rough paths, Rough volatility and Regularity Structures

Peter FRIZ (TU Berlin)

Host: Jan Maas

Day #1: The lecture is loosely based on the book [F-Hairer, Course on Rough Paths, with an Introduction to Regularity Structures, Springer 2014] but I will aim for a balance between introductory/standard material and advanced topics taken from the 2nd edition (in preparation), hopefully making the talk accessible to a diverse
audience. Among the new material I will introduce the rough volatility model from quantitative finance as simple (but not too simple) example of a regularity structures that exhibits many features also seen in the analysis of singular stochastic partial differential equations like KPZ.

Thursday, July 4, 2019 10:15am - 11:45am

IST Austria Campus Heinzel Seminar Room / Office Bldg West (I21.EG.101)

This invitation is valid as a ticket for the IST Shuttle from and to Heiligenstadt Station. Please find a schedule of the IST Shuttle on our webpage: https://ist.ac.at/en/campus/how-to-get-here/ The IST Shuttle bus is marked IST Shuttle (#142) and has the Institute Logo printed on the side.