Summer School: Model Uncertainty in Economics and Finance – Advances in Stochastic Calculus

Program

Date/Room	Time start	end	Event	Speaker	Title
Monday, July 07, 2014					
			Arrival		
outdoors between university building V and W	17:00		Welcome reception and buffet / Registration		
Tuesday, July 08, 2014					
	09:00	09:15	Welcome	Riedel	
V2.210	09:15	10:45	Lecture	Shannon	General Equilibrium and Knightian Uncertainty
V3.201	10:45	11:15	Coffee		
V2.210	11:15	12:45	Lecture	Shannon	General Equilibrium and Knightian Uncertainty
	12:45	14:15	Lunch		
V2.210	14:15	15:45	Lecture	Riedel	Financial Economics under Knightian Uncertainty
	15:45		Discussion		
Wednesday, July 09, 2014					
V2.210	09:15	10:45	Lecture	Peng	Stochastic Calculus under Knightian Uncertainty (G-Calculus)
V3.201	10:45	11:15	Coffee		
V2.210	11:15	12:45	Lecture	Riedel	Financial Economics under Knightian Uncertainty
	12:45	14:15	Lunch		
V2.210	14:15	15:45	Lecture	Shannon	General Equilibrium and Knightian Uncertainty
	15:45		Discussion		
Thursday, July 10, 2014					
V2.210	09:15	10:45	Lecture	Peng	Stochastic Calculus under Knightian Uncertainty (G-Calculus)
V3.201	10:45	11:15	Coffee		
V2.210	11:15	12:45	Lecture	Riedel	Financial Economics under Knightian Uncertainty
	12:45	14:00	Lunch		
	14:00	19:00	Hiking in the Teutoburg forest		
Friday, July 11, 2014					
V2.210	09:15	10:45	Lecture	Peng	Stochastic Calculus under Knightian Uncertainty (G-Calculus)
V10.122	10:45	11:15	Coffee		
V2.210	11:15	12:45	Lecture	Shannon	General Equilibrium and Knightian Uncertainty
	12:45	14:15	Lunch		
V2.210	14:15	15:45	Lecture	Riedel	Financial Economics under Knightian Uncertainty
	15:45	16:15	Coffee		
V2.210	16:15	17:15	BGTS-Colloquium	Shannon	Risk, Uncertainty, and Ambiguity in Markets
Saturday, July 12, 2014					
	08:30	21:20	Excursion to Berlin		
Sunday, July 13, 2014					
			Leisure Time		
Monday, July 14, 2014					
V2.210	11:15	12:45	Lecture	Cheridito	Risk Measures and Model Uncertainty in Finance
	12:45	14:15	Lunch		
V2.210	14:15	15:45	Lecture	Tallon	Devision Theory under Uncertainty
	15:45		Discussion		
Tuesday, July 15, 2014					
V2.210	09:15	10:45	Lecture	Tallon	Devision Theory under Uncertainty
V3.201	10:45	11:15	Coffee		
V2.210	11:15	12:45	Lecture	Tallon	Devision Theory under Uncertainty
	12:45	14:15	Lunch		
V2.210	14:15	15:45	Lecture	Cheridito	Risk Measures and Model Uncertainty in Finance
	15:45		Discussion		
Wednesday, July 16, 2014					
V2.210	09:15	10:45	Lecture	Tallon	Devision Theory under Uncertainty
V3.201	10:45	11:15	Coffee		
V2.210	11:15	12:45	Lecture	Cheridito	Risk Measures and Model Uncertainty in Finance
	12:45	14:15	Lunch		
V2.210	14:15	15:45	Lecture	Röckner	Advances in Stochastic PDEs
	15:45		Discussion		
Thursday, July 17, 2014					
V2.210	09:15	10:45	Lecture	Röckner	Advances in Stochastic PDEs
V3.201	10:45	11:15	Coffee		
V2.210	11:15	12:45	Lecture	Röckner	Advances in Stochastic PDEs
	12:45	14:15	Lunch		
V2.210	14:15	15:45	Lecture	Cheridito	Risk Measures and Model Uncertainty in Finance
	15:45		Discussion		
Friday, July 18, 2014					
			Departure		