

MATH 451
APPLIED WORKSHOP IN MATHEMATICS



**DEPARTMENT OF
MATHEMATICS**

Speaker:

Prof. Dr.

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(Bilkent University)**

Title:

**Pricing European and
American Contingent Claims
by Stochastic Linear
Programming -- A Review of
Pricing in Finite-State
Discrete-Time Markets**

Date: 23.12.2010

Time: 14:30

Place: A1

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