Professor Ioannis Karatzas
Eugene Higgins Professor of Applied Probability
Columbia University

• Fellow, Institute of Mathematical Statistics
• IMS/Bernoulli Society Lecturer
• André Aisenstadt Lecturer
• Doctorate Honoris Causa, Athens University Faculty for Economics and Commerce

Mathematical Aspects of Arbitrage
Tuesday, September 24, 4:00 p.m.- 5:00 p.m.

Conservative Diffusion as Entropic Gradient Flow
Wednesday, September 25, 4:00 p.m.- 5:00 p.m.

The Harrison-Shepp Equation and some of Its Offspring
Thursday, September 26, 4:00 p.m.- 5:00 p.m.

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