

THE UNIVERSITY



OF HONG KONG

*Institute of Mathematical Research
Department of Mathematics*

PROBABILITY AND INFORMATION THEORY SEMINAR

Clark-Ocone formula

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Abstract

In the talk, I will introduce the Clark-Ocone formula its applications in Finance.

Date: April 10, 2013 (Wednesday)

Time: 4:00pm

Place: Room 206, Run Run Shaw Bldg., HKU

All are welcome