MATEMATISKA INSTITUTIONEN
STOCKHOLMS UNIVERSITET
Avd. Matematik

SJÄLVSTÄNDIGT ARBETE I MATEMATIK

Fredagen den 20 maj kl. 9:00-10:00 presenterar Sara Boroni sitt arbete "No arbitrage of the first kind in enlargement of filtration" (30 högskolepoäng, avancerad nivå).

Handledare: Yishao Zhou

Plats: Sal 34, hus 5, Kräftriket

Sammanfattning: Given a filtration $\mathbb{F}$, which represents the set of information of a financial market, we construct a filtration $\mathbb{G}$, which represents the set of information of an enlarged financial market, in two different ways: progressively enlarging $\mathbb{F}$ with a random time and initially enlarging $\mathbb{F}$ with a random variable. Assuming that the financial market associated to $\mathbb{F}$ does not allow any kind of arbitrage and that all $\mathbb{F}$-local martingales are continuous, we give conditions for the enlarged financial market to satisfy No Arbitrage of the first kind.

Alla intresserade är välkomna!