

Department of Mathematics
City University of Hong Kong

Colloquium

Organised by Dr Weifeng QIU and Dr Xianpeng HU

Rational Striking in Financial Economics

By

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Abstract :

This talk will present two results on the striking strategy in financial economics. The first one is a recent work on American put options in the Hobson-Rogers model (Math Finance, 1998); this is a model in which the asset's value brings the memory of the historical values. The second one is on model-free non-competitive auctions, which is based on the notion of Stochastic Dominance; we refer to Chan and Wong (Ann. Finance, 2008).

The term "signal" appears both in the first and in the second; however it brings different insights in the two cases.

Date: 5 March 2019 (Tuesday)
Time: 4:30 – 5:30pm
Venue: 2208, Li Dak Sum Yip Yio Chin Academic Building (LI)
City University of Hong Kong

**** All interested are welcome ****
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