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Workshop on Martingales in Finance and Physics

Friday 24 May 2019

Workshop on Martingales in Finance and Physics - ROOM D, Level -1, SISSA building, ICTP Campus, via Beirut 2 (09:00-17:15)

time	title	presenter
09:00	Martingales and Finance	FULVIO ORTU
10:00	Stochastic Thermodynamics: An Emerging, Evolving Field	EDGAR ROLDAN
11:00	Coffee break	
11:15	From Martingales in Finance to Quantization for pricing	GIORGIA CALLEGARO
12:00	Stochastic Thermodynamics with Martingales	IZAAK NERI
12:45	Lunch break	
14:30	Weak Time-derivatives and Pricing Equations	FEDERICO SEVERINO
15:15	Stochastic thermodynamics and martingale theory for a model physical system of particles	SHAMIK GUPTA
16:00	Coffee break	
16:30	Quantum Martingale Theory for Entropy Production along Quantum Jump Trajectories	GONZALO MANZANO