

Conference on Dynamics and Finance: from KAM Tori to ETFs



9 - 13 October 2023
An ICTP Meeting
Trieste, Italy

Further information:
<http://indico.ictp.it/event/10217/>
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Dynamical Systems give a mathematical framework to study and to interpret the temporal and spatial evolution of processes of different nature from physics to finance. To understand the diversity of such processes, dynamical systems theory resorts to all branches of mathematics, from geometry to probability, from number theory to differential equations.

Our conference aims to touch upon several topics in Dynamics, illustrating the connections and presenting new ideas, with special emphasis given to the following subjects:

- Small divisors and KAM theory
- Hamiltonian dynamics
- Probabilistic aspects of dynamical systems
- Teichmueller dynamics
- Information theory and time series
- Applications of dynamical systems to finance

Directors:

J. DE SIMOI, University of Toronto, Canada
F. LILLO, Università di Bologna and SNS, Pisa, Italy
C. ULCIGRAI, University of Zurich, Switzerland
S. VAIENTI, Centre de Physique Theorique, France

Local Organiser:

S. LUZZATTO, ICTP, Italy

Speakers:

M. BENINI, Università di Parma
P. BERGER, CNRS/Sorbonne University
G. BORMETTI, Università di Bologna
J. CHAIKA, University of Utah
A. CHÉRITAT, University of Toulouse
D. COATES, University of São Paulo
R. DOUADY, CNRS/Sorbonne University
H. ELIASSON, CNRS/Sorbonne University
G. FORNI, University of Maryland
K. FRACZEK, Nicolaus Copernicus University
K. KHANIN, University of Toronto
D. H. KIM, Dongguk University
G. LIVIERI, London School of Economics
C. MATHEUS, CNRS/Ecole Polytechnique
P. MAZZARISI, Università di Siena
F. PENE, University of Brest
A. SKRIPCHENKO, Moscow School Economics
H. TAKAHASI, Keio University
M. TANZI, NYU
G. TIOZZO, University of Toronto
M. YAMPOLSKY, University of Toronto

How to apply:

Online application:
<http://indico.ictp.it/event/10217/>

Female scientists are encouraged to apply.

Grants:

A limited number of grants are available to support the attendance of selected participants, with priority given to participants from developing countries. There is no registration fee.

Deadlines:

15 July 2023

for applicants requesting financial and/or visa support

15 September 2023

for all other applicants

