



DEPARTMENT OF APPLIED MATHEMATICS

應 用 數 學 系

**The Hong Kong Polytechnic University
Department of Applied Mathematics**

Colloquium

Models with small transaction costs

by

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and Control**

Abstract

We discuss some results on no-arbitrage and hedging of contingent claims for the multi-asset models of financial markets with transaction costs converging to zero. In particular, we prove the convergence of hedging sets in the setting of Kusuoka.

Date : 22 September, 2017 (Friday)

Time : 11:00a.m. – 12:00noon

Venue : TU801, The Hong Kong Polytechnic University

***** ALL ARE WELCOME *****