



THE HONG KONG UNIVERSITY OF SCIENCE & TECHNOLOGY

Department of Mathematics

MATHEMATICS COLLOQUIUM

Axiomatic Frameworks in Finance

By

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Abstract

This talk will survey recent research on axiomatic frameworks in finance. Although axiomatic frameworks may not lead to optimal outcomes, they can yield surprising representations based on reasonable axioms. Examples include (1) risk measures, (2) credit rating criteria, (3) risk-sharing rules, and (4) income inequality indices.

Biography:

Steven Kou is Allen and Kelli Questrom Professor in Finance at Questrom School of Business, Boston University. He teaches courses on FinTech, quantitative finance, and risk management. Currently, he is a co-editor for Digital Finance and has served on editorial boards of many journals, such as Operations Research, Management Science, Mathematics of Operations Research, and Mathematical Finance. He is a fellow of the Institute of Mathematical Statistics and won the Erlang Prize from INFORMS in 2002. Some of his research results have been incorporated into standard MBA textbooks.

Date : 16 August 2024 (Friday)

Time : 3:00pm – 4:00pm

Venue : Lecture Theater F (Lift 25/26)

All Are Welcome!