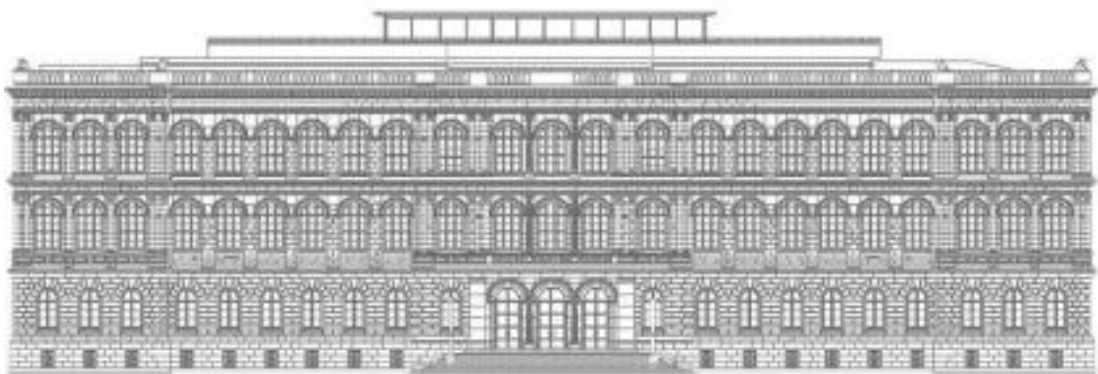


Speaker: Prof. Dr. Qiji Jim Zhu
Western Michigan University, USA

Topic: *Convex Analysis and Duality with Applications*

Lecture dates and subtopics:

Tuesday, September 6	<i>Constrained Optimization and Lagrange Multipliers</i>
Thursday, September 8	<i>Convex Analysis</i>
Tuesday, September 13	<i>Duality</i>
Thursday, September 15	<i>Linear Quadratic Optimization and Markowitz Portfolio Theory</i>
Tuesday, September 20	<i>Utility Function, Information Theory and Growth Optimal Portfolio</i>
Thursday, September 22	<i>Fundamental Theorem of Asset Pricing and Convex Duality</i>
Tuesday, September 27	<i>Risk Measures and Good Deal Price Bounds</i>
Thursday, September 29	<i>Mass Transport Theory and Applications</i>



Lectures will take place from **10:30 – 12:00** in **Pontdriesch 14-16, Room 008**.

Organizer: Institute for Mathematics

More information: www.instmath.rwth-aachen.de/maier/lectureSeries/