Project Report   Jacopo Mancin

The seminar I had in Paris on the 27th September 2013 was about "Model Uncertainty via G-Expectation". It greatly helped me improving my exposition skills, as not only I presented my research project to a panel of experts but also faced their questions at the end of it.

One of the professors in particular was very interested in the topic I dealt with, and suggested me a different way to tackle the problem using BSDEs. He also brought to my attention other recent papers about "Robust Risk Minimization", which is the natural prosecution of the subject I talked about, and my current field of interest. Moreover he invited me to a conference on this topic he is going to hold in Paris the next month.

Munich, 24.10.2013