

## **Forum 7: Modern Topics in Finance**

**8<sup>th</sup> November, Tuesday**

**3 pm - 3.30 pm**

**Jie Yen Fan (University of Sydney)**

**Title:** Mimicking

**Abstract:**

Motivated by questions from finance, we are interested in constructing new processes from existing ones while preserving certain desired properties. For instance, constructing martingales with given marginal distributions allows us to have alternative (and hopefully better) models for asset price while retaining the (European) option prices.

In this talk, we will review some results on constructing martingales with given marginal distributions.

This talk is based on the joint work with Kais Hamza and Fima Klebaner.