



COLUMBIA
ENGINEERING

Industrial Engineering and
Operations Research



NYU

TANDON SCHOOL
OF ENGINEERING

Finance and Risk Engineering

November 6th
4:00 PM

NYU MakerSpace

**RENÉ CARMONA
(PRINCETON
UNIVERSITY)**

“Optimal Control of
Conditional
Processes: Old and
New”

**WALTER
SCHACHERMAYER
(UNIVERSITY OF
VIENNA)**

“Bass Martingales
and Local Volatility”