

## **APPLIED DYNAMICS GROUP SEMINAR**

### Asset Flow Differential Equations

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**Abstract:** This talk presents the study of the price dynamics of an asset under various conditions. I will present asset flow differential equations used for modeling a single asset market involving a group of investors. Derivation of models are based on the assumption of the finiteness of assets (rather than assuming unbounded arbitrage) in addition to investment strategies that are based on either price momentum (trend) or valuation considerations.

**DATE :** 28.05.2010

**TIME :** 15:40

**PLACE :** M-203, Department of Mathematics, METU