ÇANKAYA UNIVERSITY
FACULTY OF ARTS AND SCIENCES
DEPARTMENT OF MATHEMATICS AND COMPUTER SCIENCES

SEMINAR

Asset Flow Differential Equations

SPEAKER : **Prof. Dr. Hüseyin Merdan**

DATE : **December 4, 2015**

TIME : **13:20**

PLACE : **Çankaya University (Central Campus), R213**

Abstract

In this talk, I will give an overview on deterministic asset pricing models. I will present asset flow differantial 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.

All interested are cordially invited.

ADDRESS : **Eskişehir Yolu 29.km, 06810, Etimesgut/ANKARA**