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ETH Zurich. Prof. em. Dr. Halil Mete Soner. Group 3 Department of Mathematics. people.math.ethz.ch/~hmsoner; More details. Administration Denise Künzli Office HG G 32.3 / Phone +41 44 632 6465. Lists of people by position. Faculty and lecturers; Retired faculty; Senior assistants ...

Soner, Halil Mete - Department of Mathematics | ETH Zurich

Halil Mete Mete Soner, Full Professor at ETHZ - ETH Zurich, Mathematics, with research interests in Optimization and Control

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Halil Mete Soner is a Turkish American mathematician born in Ankara.. After graduating from the Ankara Science High School (Ankara Fen Lisesi), he started his university education at the Middle East Technical University in Ankara, later transferred to Boğaziçi University, Istanbul in 1977. He received a B.Sc. in mathematics and another in electrical engineering simultaneously in 1981, both ...

Halil Mete Soner - Wikipedia

HALIL METE SONER ORCID: 0000-0002-0824-180 ACADEMIC EXPERIENCE Ø 2019 - present Princeton University Princeton, NJ Professor Department of Operations Research and Financial Engineering. Program in Computational and Applied Mathematics. Bendheim Center for Finance. Ø 2009-2019 ETH Zürich Zürich

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Patrick Cheridito ETH Zurich Verified email at math.ethz.ch. Michael Crandall professor of mathematics, ... Halil Mete Soner. Department of Operations Research and Financial Engineering, ... M Soner, N Touzi, J Zhang. Electronic Journal of Probability 16, 1844-1879, 2011. 153:

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Professors of the Department of Mathematics of ETH Zurich, especially the Group of Financial and Insurance Mathematics and the Seminar for Applied Mathematics. Cheridito Patrick, Prof. Dr. ... Soner Halil Mete, Prof. Dr. Department of Mathematics Group "Insurance Mathematics and Stochastic Finance, Probability Theory" Personal website.

UZH - Master of Science UZH ETH in Quantitative Finance ...

Halil Mete Soner. ETH Zürich; Swiss Finance Institute. Date Written: March 30, 2015. Abstract. An

investor trades a safe and several risky assets with linear price impact to maximize expected utility from terminal wealth. In the limit for small impact costs, we explicitly determine the optimal policy and welfare, in a general Markovian setting ...

Trading with Small Price Impact by Ludovic Moreau ...

H. METE SONER. Professor of Operations Research and Financial Engineering, Princeton University. I am also affiliated with the Bendheim Center of Finance and with the Program in Applied & Computation Mathematics.

Mete Soner

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Halil Soner - The Mathematics Genealogy Project

Halil Mete Soner, in operations research and financial engineering, will join the faculty in summer 2019 from ETH Zürich, where he has been a professor since 2009. Previously, he taught at Sabanci University, Koç University, Princeton and Carnegie Mellon University.

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Halil Soner (Mete), 61 - Princeton, NJ Background Report ...

Halil Mete Soner ETH Zurich Chao Zhou Department of Mathematics, National University of Singapore, Singapore Abstract We extend the study of [7, 18] to stochastic target problems with general market impacts. Namely, we consider a general abstract model which can be associated to a fully nonlinear parabolic equation. Unlike

Second order stochastic target problems with generalized ...

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