



DEPARTAMENTO
DE MATEMÁTICA
TÉCNICO LISBOA

COLLOQUIUM DE MATEMÁTICA



“Decide to Win”

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In the finance world there are many problems related with the optimal time to undertake some action. Questions like: when to adopt a new technology? When to invest in a new airport? have a real impact in the economy, and therefore one needs to give a proper consideration to them. This decision problem is called optimal stopping problem, closely related with free boundary problems. In this talk we present briefly the mathematical formulation and tools to solve such problems. Additionally, we show some applications, providing solution and discussion.

14 December, 16:00 - 17:00

Instituto Superior Técnico, Campus Alameda
Complexo Interdisciplinar
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