

Gordan Zitkovic
University of Texas

Title: A perspective on the stochastic equilibrium problem

Abstract: My goal is to convince the audience of the following: the classical general equilibrium problem in the stochastic setting of financial markets generates interesting mathematics. Submitted in evidence: a summary of some of the lines of research generated by it so far, as well as an outline of the future mathematical, financial, statistical and numerical steps necessary for better understanding of this fundamental problem.