Dipartimento di Economia e

“Convex Duality in Financial Modeling with R”

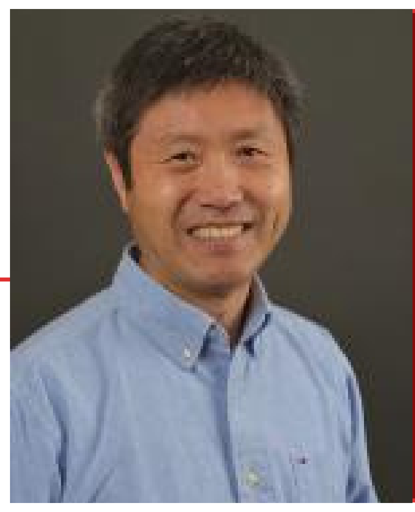
7-29 October, 2026

10:00 AM – 12:30 PM (GMT+2)

Theme

Convex duality for solving financial problems stated as optimization problems: pairing primal and dual problems gives better understanding and can provide suitable numerical solutions.

Instructor



Prof. Qiji Jim Zhu – Western Michigan University

Topics

- Convex sets and functions
- Convex programming (subdifferential and Lagrange multiplier)
- Fenchel conjugate
- Convex duality theory
- Application to selected financial problems

Class schedule

Wednesday 7	10:00 - 12:30
Thrusday 8	10:00 - 12:30
Wednesday 14	10:00 - 12:30
Thrusday 15	10:00 - 12:30
Wednesday 21	10:00 - 12:30
Thrusday 22	10:00 - 12:30
Wednesday 28	10:00 - 12:30
Thrusday 29	10:00 - 12:30

Venue

University of Catania
Meeting room, 4th floor, Palazzo delle Scienze
Corso Italia, 55 - I95128 Catania

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