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Robert J. Elliott received his bachelors and master's degrees from Oxford University and his Ph.D. and D.Sc. degrees from Cambridge University. His research focus is on Mathematical Finance. Professor Elliott is the author of over 460 publications, including 7 books. He is currently a Research Professor at the University of South Australia.

Talk Title and Abstract

Dynamic Risk Measures and Nonlinear Expectations with Markov Chain noise

Concepts including the Malliavin derivative and backward stochastic equations are described in a simple discrete time framework. The random noise is generated by a finite state Markov chain. Applications are then made to generalized expectations and risk measures.