

# ACMS Statistics Seminar

**Kiseop Lee**  
**Purdue University**  
**Tues, February 13**  
**154 Hurley Hall**  
**3:30– 4:30 PM**



## Information Effects in Hedging Claims

In a market, there are traders with different levels of information, and their behaviors and decision making depend heavily on their amount of information. We discuss information effects on hedging strategies in a market with those traders. We will show a few different models with information effects, and study the difference between the informed trader's strategy and the uninformed trader's strategy.

The Department of Applied and Computational  
Mathematics and Statistics

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