

Assignment 32, due April 27

1. Please read the paper “Online Trading Algorithms and Robust Option Pricing” by P. DeMarzo, I. Kremer, and Y. Mansour, Sections 1-3, and skim through Section 4, which we’ll cover in class next time. Also please read Appendix B that contains the proof for Theorem 1 in Section 3.
2. How does GENERIC compare to MM the money-making algorithm we studied earlier for portfolio selection. In particular, based on the statement of Theorem 1 can you say that GENERIC is money-making? Give reasons.