

1106-00-757

Gordan Zitkovic* (gordanz@math.utexas.edu) and **Pulak Goswami**. *Inferring insider information from trading.*

We analyze a simple model in which the nature of the informational advantage of an insider can be reverse-engineered from his/her trading record. Mathematically, we solve a nonstandard inverse problem for the heat equation and discuss its numerical implementation. (Received September 05, 2014)