NWO FWO FWO-WOG Stochastic modelling with applications in financial markets AMaMef Advanced Mathematical Methods for Finance CentER

NWO/STAR/CentER

Winter school on Mathematical Finance

special topics: *Systemic risk and Volatility models*

January 23-25, 2012
CongresHotel De Werelt, Lunteren

Minicourses by:

Tom Hurd (McMaster University)
Alexander Lipton (Bank of America Merrill Lynch and Imperial College)

Special invited lectures by:

Elyès Jouini (Université Paris-Dauphine)
Yuri Kabanov (Université de Franche-Comté)
Josef Teichmann (ETH Zürich)

http://www.mathfin.nl

Early registration: before December 1

Organising committee: Hans Schumacher (Tilburg University) and Peter Spreij (Universiteit van Amsterdam)
Conference secretariat: Korteweg-De Vries Institute for Mathematics, UvA

ontwerp: Tobias Baanders, CWI