

NWO/STAR/PWN



Winter school on Mathematical Finance

special topics: *Rough volatility*
and *Long term investments*

January 21-23, 2019

Congrescentrum De Werelt, Lunteren



Minicourses by:

Jim Gatheral (The City University of New York)

Paolo Guasoni (Dublin City University)



Special invited lectures by:

René Aïd (Université Paris-Dauphine)

Jean-Philippe Bouchaud (CFM and Académie des Sciences)

Stéphane Crépey (Université d'Évry)



Early registration: before December 1

Organising committee: Michel Vellekoop (UvA) and Peter Spreij (UvA and Radboud Universiteit)

Conference secretariat: Korteweg-De Vries Institute for Mathematics, Universiteit van Amsterdam