

NWO/STAR/PWN



Winter school on Mathematical Finance

special topics: *Extreme Risks*
and *Algorithmic and high-frequency trading*

January 22-24, 2018

Congrescentrum De Werelt, Lunteren



Minicourses by:

Emmanuel Gobet (Ecole Polytechnique, Palaiseau)
Sebastian Jaimungal (University of Toronto)



Special invited lectures by:

Beatrice Acciaio (London School of Economics)
Giulia Di Nunno (University of Oslo)
Martino Grasselli (Pôle Universitaire Léonard de Vinci and University of Padua)



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