

15-10-09 Workshop Modelling and Numerical Techniques in Quantitative Finance

15 -16 October, 2009

A Coruña, Spain

This Workshop, on the mathematical and statistical modeling in quantitative finances, will bring together top level speakers and experts on different aspects of the mathematical and numerical problems in finance: valuation of financial derivatives, risk credit, repayment of loans, etc.

Clearly, quantitative finance is a topic of extreme current importance. There is a general agreement on that the worldwide situation, a consequence of the crisis linked to subprime mortgages, is demanding a regularization will take with it a major rigor in the calculation of the risks and in the models of valuation. In both respects, the mathematical technology has much to contribute.

Besides the invited lectures, the workshop will be completed with a session of contributed posters. It will also hold a panel discussion and a debate on the status of the transfer of mathematical tools to the financial sector in the different native lands of the lectures.

More information: <http://dm.udc.es/finance09>