THE FIELDS INSTITUTE

QUANTITATIVE FINANCE RETROSPECTIVE WORKSHOP

October 27–30, 2013

FIELDS INSTITUTE

This workshop will bring together top researchers worldwide for a retrospective of the Thematic Program that took place at the Fields Institute from January to June 2010 and covered the entire spectrum of Quantitative Finance up to then.

In the three years since the Thematic Program, Quantitative Finance has developed in new directions while continuing to expand in the established channels. With that in mind, we have invited the biggest thinkers in our subject to give forward-looking talks to give a broad perspective on crucial issues, ranging from the technical to the conceptual.

The Fields Institute will embark on a new partnership with the Global Risk Institute for Financial Services (GRI), created in 2012 and based in Toronto, and this workshop is the first major event in this new relationship.

ORGANIZERS Marco Frittelli (Milan), Matheus Grasselli (McMaster), Lane Hughston (University College London), Thomas R. Hurd (McMaster), Catherine Lubochinsky (Global Risk Institute), Mathieu Rosenbaum (University Pierre and Marie Curie,Paris 6)

CONFIRMED SPEAKERS

Viral Acharya (NYU)
Rob Almgren (Quantitative Brokers)
Torben Andersen (Northwestern)
Tom Bielecki (Illinois Institute of Technology)
Dorje Brody (Brunel University)
Laurent Clerc (Banque de France)
Rama Cont (Imperial College London)
Sebastian Jaimungal (Toronto)
Monique Jeanblanc (Université d'Evry Val d'Essonne)
Michael Kupper (Berlin)
Marcel Nutz (Columbia)
Anna Obizhaeva (Maryland)
Martijn Pistorius (Imperial College London)
Philip Protter (Columbia University)
Joshua Reed (NYU)
Mete Soner (ETH Zürich)
Sasha Stoikov (Cornell)
Nizar Touzi (École Polytechnique)

For more information and to register, please visit:

www.fields.utoronto.ca/programs/scientific/13-14/finance

Global Risk Institute IN FINANCIAL SERVICES

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