IFM2

INSTITUT DE FINANCE MATHEMATIQUE DE MONTREAL

Mathematical finance Days

May 3-4 mai 2012

Venue: HEC Montréal

Mathematical Finance Days are devoted to theory, numerical metods, and application in mathematical finance. The aim of the workshop is to allow researchers to meet and foster discussions and cooperation. Presentations can be given in French or English, on the following topics :

- financial market models;
- pricing of financial products;
- numerical methods;
- risk assessment and measurement;
- systemic risk;
- financial series econometrics;
- decision support models in investment and hedging;
- financial series forecasting;
- strategic models in corporate and international finance;
- applications in insurance, mortgage, securitization, alternative investments, structured products, hedge funds.

Organisers:

Michèle Breton, HEC Montréal
Jean-Claude Cosset, HEC Montréal
Georges Dionne, HEC Montréal
Jan Ericsson, McGill University
Komlan Sedzro, ESG-UQÀM
Luc St-Arnault, IFM2

Plenary speakers:

Peter Christoffersen, Rotman School

Christian Gourieroux, CREST and University of Toronto

For additionnal details, see **http://www.finmat12.uqam.ca/**

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