UNIVERSITY OF TECHNOLOGY SYDNEY

Photographer: Erik Schlögl

QMF2010

15-18 DECEMBER 2010, SYDNEY

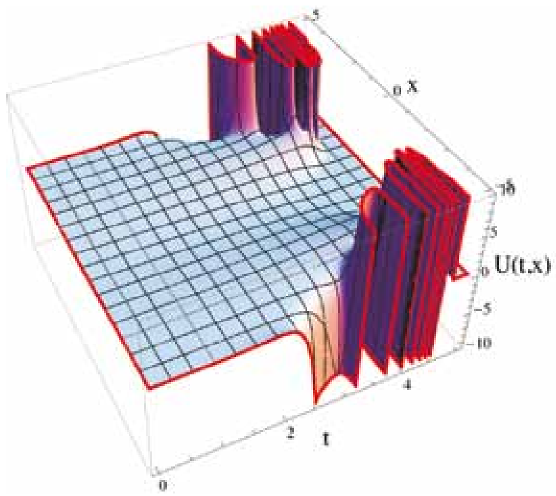
QUANTITATIVE METHODS IN FINANCE

PLENARY SPEAKERS INCLUDE

Knuth Aase, Jiro Akahori, Dirk Becherer, Umberto Cherubini, Mark Davis, Freddy Delbaen, Bruno Dupire, Robert Elliott, Stefan Jaschke, Constantinos Kardaras, Alex Lipton, Alexander Melnikov, Moshe Milevsky, Bernt Øksendal, Marie-Claire Quenez-Kammerer, Walter Schachermayer, Ken Seng Tan, Esko Valkeila

BRUTI-LIBERATI LECTURE

Martino Grasselli



FOCUS

Variable Annuities, Stochastic Volatility, Portfolio Optimization, Transaction Costs, Energy and Emissions Trading and other areas of Quantitative Finance

ORGANIZERS

Eckhard Platen, Carl Chiarella and Erik Schlögl

PRECONFERENCE PRACTITIONER WORKSHOPS

13 December: Dynamic Copula and other Risk Management Methods (Cherubini)

14 December: Long Dated Insurance and Pension Contracts (Aase, Jaschke, Melnikov, Milevsky, Platen, Tan, Sandmann, Sherris)

FOR FURTHER INFORMATION

www.qfrc.uts.edu.au/qmf

QUANTITATIVE FINANCE RESEARCH CENTRE

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