

Scientific Computing

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CBC Talk on Financial Mathematics and Worst Case Modeling - October 20, 2009

Our new PhD Tor Gillberg will give a brief introduction to financial mathematics, and present some of the problems they deal with, before introducing the focus of his Master thesis: Financial Worst Case Modeling. The talk will be held in Bakrommet at 13:00, Tuesday October 20 and last for approximately 30 minutes.

Total number of participants: 14
 Total number of guests outside of CBC: 2
 Number of different nationalities represented: 5
 Total number of speakers: 1
 Total number of talks: 1

Abstract

There are a large number of researchers and mathematicians working in the finance industry known as quants. I will give an introduction to financial mathematics, and present some of the problems they deal with, before introducing the focus of my Master thesis, financial Worst Case modeling.

What	▪ Talk
When	Oct 20, 2009 from 01:00 PM to 01:35 PM
Where	Bakrommet
Contact Name	Tor Gillberg
Attendees	Omar Al-Khayat Are Magnus Bruaset Tim Dorscheidt Tor Gillberg Øyvind Hjelle Glenn Lines Ralph Lorentzen Marius Lysaker Alf Emil Løvgren Rainer Nerlich Ola Skavhaug Kirsten ten Tusscher Aron Wahlberg Wenjie Wei
Add event to calendar	 vCal  iCal