

Seminário OGTC

Optimization, Graph Theory and Combinatorics

28 de junho, 14:15 — 15:30, sala Sousa Pinto

29 de junho, 10:15 — 11:45, sala Sousa Pinto

Two talks on quantitative finance

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Abstract

We will give two talks on quantitative finance with focus on providing a high level overview of the area of mathematical finance and discuss the role mathematics plays in financial services nowadays.

We will try to explain why banks require top-level mathematics and mathematicians. Furthermore, we will show how and why new models appear. The second talk will be of a less technical nature and more devoted to students.

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