Mathematical Finance Workhop

Atelier en finance mathématique

31 mai – 1er juin 2011

Lieu / venue: HEC Montréal

Animateur / leader:

Nabil Tahani, York University

The language of the workshop will be English

This workshop is intended for MSc and PhD students in financial engineering or quantitative finance.

Topics covered include:

- stochastic volatility
- GARCH models
- change of measure/numeraire
- characteristic functions
- inverse Fourier transform
- Feynman-Kac theorem
- Gaussian quadratures
- Taylor/Edgeworth expansions.

Organized by / organisé par

IFM2 — INSTITUT DE FINANCE MATHEMATIQUE DE MONTREAL

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To register, contact / pour s'inscrire, contacter

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Detailed program / Programme détaillé