Inauguration

Center for Research in Financial Mathematics and Statistics

CRFMS

www.pstat.ucsb.edu/crfms

Director:
Jean-Pierre Fouque

October 16, 2006

Time: 2:00—6:00 PM

Reitnouer Auditorium
Room 1003
Intercollegiate Athletics

The CRFMS provides a new environment that brings together the academic and financial communities. The combination of the two communities will increase the diversity of research and teaching at UCSB. The Center will benefit the local financial community by providing both the access to and interpretation of the most recent advances in financial mathematics and statistics. The Center encourages cross-disciplinary teamwork merging theoretical concepts, computational methods, and software design. Interactions among Center faculty will create an environment in which Center members benefit from the expertise across disciplines of economics, statistics, applied mathematics and scientific computation.

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2:00 PM
Peter Carr (Bloomberg and NYU's Courant Institute)

A Practitioner's Overview of Mathematical Finance

Peter Carr is the head of Quantitative Financial Research at Bloomberg and of the Masters in Mathematical Finance program at NYU's Courant Institute. He is currently the treasurer of the Bachelier Finance Society and an associate editor for 8 journals related to mathematical finance. A plenary speaker at many practitioner conferences, he has recently won awards from Wilmott Magazine for Cutting Edge Research and from Risk Magazine for "Quant of the Year".

3:15 PM
Thaleia Zariphopoulou (University of Texas Austin)

Investments: Theory and Practice

Thaleia Zariphopoulou is the V. H. Neuhaus Professor at the University of Texas in Austin (Departments of Mathematics and Information, Risk and Operations Management-- Red McCombs School of Business). She is currently the President of the Bachelier Finance Society. She has been involved with editorial work for the Annals of Applied Probability, Mathematical Finance, Finance and Stochastics, SIAM Journal on Control and Optimization and Decisions in Economics and Finance.

4:15 PM
Peter Cotton (Morgan Stanley)

Are There Central Problems in Finance?

Peter Cotton is currently Vice President at Morgan Stanley in the Fixed Income Division where he has worked since graduating from Stanford in 2001 with a Ph.D. in Mathematics. At Morgan Stanley he created and ran a long term research program known as the Windtunnel Group before joining the trading and structuring desk this year.

Refreshments served between lectures

Reception following the final presentation at 5:00 PM
More information and abstracts at www.pstat.ucsb.edu/crfms