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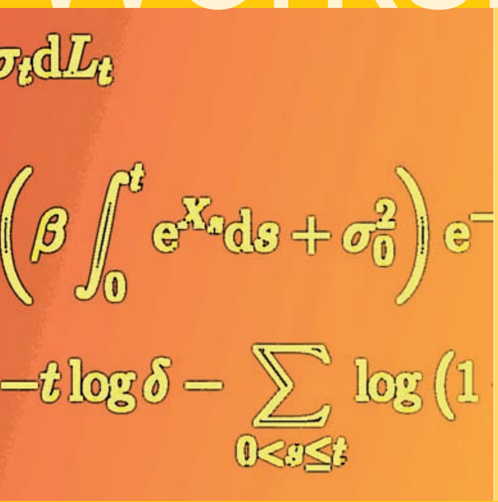
Workshop and Lectures Series



Workshop

Financial Mathematics meets Econometrics

Monday, November 30, and Tuesday, December 1, 2009

Organizers
Stefan Ankirchner (Universität Bonn)
Claudia Klüppelberg (TU München)
Christian Pigorsch (Universität Bonn)
Robert Stelzer (TU München)

Main Speakers
Sylvia Frühwirth-Schnatter (Johannes Kepler Universität Linz)
Peter Imkeller (Humboldt-Universität Berlin)
Jean Jacod (Université Paris VI)
Claudia Klüppelberg (TU München)
Jan Kallsen (Christian-Albrechts-Universität zu Kiel)

Location
Mathematik-Zentrum, Großer Sitzungssaal, Endenicher Allee 60, Bonn

The workshop brings together experts from the fields of Mathematical Finance and Econometrics. Particular focus will be given on the interactions of the two fields. Examples include the recent developments in measuring and modelling financial volatility using high frequency data, advanced numerical methods as well as cutting edge research in the theory of stochastic processes related to finance and econometrics.

http://www.hcm.uni-bonn.de/event/2009/econometrics-workshop/

A joint activity of the Hausdorff Center for Mathematics and the Bonn Graduate School of Economics.

Bonn Graduate School of Economics