Forelæsningsrække om kvantitativ finansiering
– og tilknyttede karriereaspekter

Abstract

Quantitative Finance
Nordea Market Risk Management
November 23 and November 30, 13:15-15:00

Modern derivatives trading relies heavily on quantitative methods. This provides a great opportunity for mathematicians and physicists to work with complex mathematical modelling in the financial services industry.

In two lectures, Jimi Truelsen and Manuel Torrealba from Nordea Market Risk Management will explain what financial derivatives are, why they are used, and give insight into how they are priced.

In the lectures we will also talk about career aspects, i.e. how to get a job in the financial services sector.

The Department of Mathematical Sciences will host a small reception after each session.

Derivative: A contract between two parties to exchange payments at certain dates in the future, where the timing and size of the payments may depend on the behaviour of underlying financial assets. An example of a derivative is a European call option - a contract in which the owner has the right (but not the obliga-

tion) to buy an asset at a fixed price at a given date in the future. In the 1970's Fischer Black, Myron Scholes, and Robert Merton discovered how to price such contracts, and their ideas still lie at the very heart of modern derivatives pricing.

Målgruppe

Kandidatstuderende i de matematiske og fysiske fag (interesserede bachelorstuderende er også inviteret), samt andre interesserede med en god forståelse for matematik. Kendskab til finansiering er ikke nødvendig.

Tid og sted

Aud. 10, 13:15-15:00 fredag d. 23. november samt Aud. 9, 13:15-15:00 fredag d. 30. november begge efterfulgt af en lille reception i frokoststuen på IMF: 4.4.19.

Sprog

Engelsk og dansk. (Et foredrag på dansk, et på engelsk. Spørgsmål på dansk eller engelsk).