

Department of Mathematics Colloquium

Professor Paul Embrechts (Department of Mathematics, ETH Zurich) on:

“The Financial Crisis as a Crisis of Financial Mathematics?”

Thursday, 1st of December 2011, 5-6pm,
Lecture Theatre 311 in the Huxley Building



ABSTRACT:

Around the 2007-09 subprime crisis, mathematicians/financial engineers were partly blamed for what went wrong during the crisis. I will first give a critical overview of these accusations followed by some examples showing that mathematics has an important role to play going forward. I will also make recommendations for teaching as well as research.

More information on the website:

<http://www3.imperial.ac.uk/mathematics/about/colloquia>

Reception afterwards in the Huxley Common Room (Room 549), Level 5, Huxley Building.