

** Intensive Research Programme in Quantitative Finance**

Forthcoming CRM Intensive Research Programme in

QUANTITATIVE FINANCE
June – July 2020

Centre de Recerca Matemàtica
(BARCELONA)

This intensive program focuses in hot topics in Quantitative Finance. In the last decades, problems emerging in the financial industry have been a starting point for the development of quantitative techniques. These techniques cover a wide spectrum of mathematical fields, from probability theory to numerical and computational tools. A huge volume of research has done in the academia inspired by these problems. In the contrary direction, the financial industry is using more and more advanced (from the mathematical point of view) tools and concepts, due to the increasing complexity of markets, that can only be addressed with high-level quantitative methods. This program has been designed to create a bridge between the academia and the industry and it is thought to be a forum to gather professionals working in this area. This means, from the academia, the financial industry and specialized software companies. The program will last for two months and it will take place at the Centre de Recerca Matemàtica during the period June-July 2020.

The program is composed of:

[Advanced Course on Numerical Methods in Finance.](#)

June 8th to 12th, 2020

[Advanced Course on Stochastic tools in Finance .](#)

June 15th to 19th, 2020

Weekly Seminars for Researchers.

June 22nd to July 24th, 2020

Weekly Seminars for Students.

June 22nd to July 24th, 2020

[Workshop: New Challenges in Quantitative Finance .](#)

July 13th to 17th, 2020

Organiz ers:

Elisa Alòs Universitat Pompeu Fabra

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We hope you find this information of interest.

Best regards,

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