Financial Engineering Workshops

Spring 2017

Organisers: Laura Ballotta and Gianluca Fusai

February 1st, 2017	**Alessandro Gnoatto** BayernLB - Interest Rate Derivatives Trading and XVA Desk *"Affine Multiple Yield Curve Models"*
February 15th, 2017	**Kathrin Glau** Technische Universität München *"Magic Points for Finance"*
March 15th, 2017	**Julien Hok** Credit Agricole CIB *"Option Pricing with Legendre Polynomials"*
March 22nd, 2017	**Alexander Antonov** Senior Vice President of Quantitative Research at Numerix *"Algorithmic Differentiation for Callable Exotics: PV and XVA"*
March 29th, 2017	**Andrea Pallavicini** Banca IMI Milano & Imperial College *"TBA"*

Workshops on Wednesday evenings
Cass Business School
6:10pm to 7:15pm, room 2005

Light refreshments available at 5:40pm inside room 2005

Participation is free however, registration is required
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