

Financial Engineering Workshops

Autumn 2017

Organisers: Laura Ballotta and Gianluca Fusai

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| October 18 th , 2017 | Julien Guyon
Bloomberg, Columbia University and NYU
<i>"On the Joint Calibration of SPX and VIX Options"</i> |
| November 8 th , 2017 | Archer Quentin
LCH Ltd
<i>"CCP Stress Testing: a Practitioner's Approach"</i> |
| November 22 nd , 2017 | Andrei Soklakov
Deutsche Bank
<i>"Information Derivative"</i> |
| December 6 th , 2017 | Peter Austing
Citadel
<i>"TBA"</i> |

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

Light refreshments available at 5:40pm inside room 2005

Participation is free however, registration is required
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