# Financial Engineering Workshops

## Autumn 2017

Organisers: Laura Ballotta and Gianluca Fusai

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

**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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