

Financial Engineering Workshops

Autumn 2017

Organisers: Laura Ballotta and Gianluca Fusai

October 18th, 2017

Julien Guyon

Bloomberg, Columbia University and NYU

"On the Joint Calibration of SPX and VIX Options"

November 8th, 2017

Archer Quentin

LCH Ltd

"CCP Stress Testing: a Practitioner's Approach"

November 22nd, 2017

Andrei Soklakov

Deutsche Bank

"Information Derivative"

December 6th, 2017

Peter Austing

Citadel

"TBA"

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

Faculty of Finance (0207-040-8951

faculty.administration@city.ac.uk)