SCUOLA
NORMALE
SUPERIORE

NO FREE LUNCH SEMINAR

seminari di finanza quantitativa

Venerdì 13 aprile 2012

ore 13.00

Scuola Normale Superiore
Pisa
(Aula Bianchi)

Robert Almgren

New York University Mathematical Finance and Quantitative Brokers

Terrà un seminario dal titolo:

"Quantitative Problems in Optimal Execution"

Abstract

Execution of large transactions so as to minimize market impact and trading costs is a very important aspect of modern financial markets. We will give an overview of the quantitative tools that are used to approach this problem and how they are implemented in practice. These include balance of risk and reward, design of optimal trajectories, and the mathematical issues that arise in optimal response to time-varying liquidity and volatility.

Tutti gli interessati sono invitati a partecipare.

Classe di Scienze

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