

6th

International Conference

Mathematics in Finance

Skukuza, Kruger National Park, South Africa | 8 - 12 August 2017

Hosted by the University of Pretoria in partnership with
the North-West University and University of Cape Town.

Collaborating universities: University of Johannesburg and University of Stellenbosch.

Objective

The main objective of the conference is to bring together academics, practitioners and graduate students who are working in the broad field of financial mathematics, risk analytics and the broader area of business analytics. It is envisaged that participants who are at the forefront of the area will reflect on current open problems and relevant challenges and that they will indicate directions for future research. It is hoped that the interplay between theory and practice as well as issues relating to the dissemination of knowledge and teaching in this field will be discussed.

Target Audience

- Actuaries
- Quants
- Risk and Business Analytics Practitioners
- Academics
- Graduate Students

Invited Speakers:

Paul Embrechts (ETH Zurich, Switzerland)

Martino Grasselli (Padova University, Italy and DeVinci Research Center, France)

Matheus Grasselli (McMaster University, Hamilton, Canada)

Massimo Morini (Banca IMI, Milan, Italy)

Philip Protter (Columbia University, New York, USA)

Holger Rootzen (Chalmers University of Technology, Göteborg, Sweden)

Erik Schlögl (University of Technology, Sydney, Australia).

Didier Sornette (ETH Zurich, Switzerland)

Josef Teichmann (ETH Zurich, Switzerland)

Chen Zhou (Erasmus University, The Netherlands)

Deadlines and Registration

The deadline for submitting abstracts is April 3, 2017. Registration will close on May 31, 2017. Note that the number of participants is limited to 150. Registration will be handled on a first-come, first-served basis.

Conference Dates:

Arrival on Monday 7 August 2017

Conference on Tuesday 8 August - Saturday 12 August (end at lunchtime)

For more information please visit: www.up.ac.za/mif2017

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