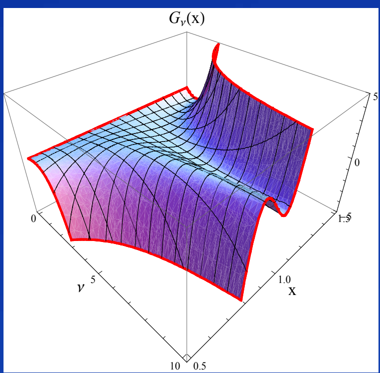
UNIVERSITY OF TECHNOLOGY SYDNEY

QUANTITATIVE METHODS IN FINANCE

QMF 2011

14-17 December 2011, Hilton Hotel Sydney



PLENARY SPEAKERS INCLUDE

Alexandre Antonov, Peter Bank, Giovanni Barone-Adesi, Freddy Delbaen, Robert Elliott, Robert Fernholz, Jean Pierre Fouque, John Van der Hoek, Mark Joshi, Yuri Kabanov, Yannis Karatzas, Constantinos Kardaras, Takeaki Kariya, Ashkan Nikeghbali, Dan Rosen, Marek Rutkowski, Wim Schoutens, Albert Shiryaev, Josef Teichmann

BRUTI-LIBERATI LECTURE: Jan Obloj

FOCUS

Stochastic Volatility, Monte Carlo Methods, Quantitative Investing, Long Dated Pension and Insurance Contracts, Liquidity, Portfolio Optimisation, Energy and Emissions Trading and other areas of Quantitative Finance

ORGANISERS

Carl Chiarella, Eckhard Platen and Erik Schlögl

FOR FURTHER INFORMATION

www.qfrc.uts.edu.au/qmf

PRECONFERENCE PRACTITIONER WORKSHOPS

12 and 13 Dec: LIBOR Market Model and Beyond (Joshi)
13 Dec: Stochastic Portfolio Management (Banner, de Silva, Fernholz, Fouque, Kelly, Hulley, Platen, Satchell)

QUANTITATIVE FINANCE RESEARCH CENTRE

PAPER SUBMISSION UNTIL 1 MAY 2011