香港浸會大學
HONG KONG BAPTIST UNIVERSITY

創意研究院 Institute of Creativity

香港浸會大學理學院
HKBU Faculty of Science

Department of Mathematics

Science Distinguished Lecture Series

Understanding Quantitative Risk and Uncertainty in Finance

Professor Shige Peng

Shandong University

Distinguished Professor of Ministry of Education of China
Member of Chinese Academy of Sciences

Date: 18 December 2013 (Wednesday)

Time: 4:30 pm - 5:30 pm (Preceded by Reception at 4:00 pm)

Venue: RRS905, Sir Run Run Shaw Building,
Ho Sin Hang Campus,
Hong Kong Baptist University

Abstract

For more than 100 years scientists struggled to understand how to quantitatively measure and regulate financial risks. In this lecture we present some milestones in the research of this crucially important subjects, contributed by Bachelier, Markowitz, Black-Scholes, etc. We also discuss some typical methods such as value at risk (VaR), shortfall, coherent risk measure, backward SDE and nonlinear expectations.

✦ ✦ ✦ **All are welcome** ✦ ✦ ✦

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