CONFERÈNCIA

Introduction to Mathematical Finance

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Fixed Income
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Martin's professional career has spanned the worlds of advanced academical research and of investment banking derivative pricing. Both of these represented in his co-authorship of the best-selling *Financial Calculus*, a text book on the mathematics of derivatives

Starting with an introduction to finance and primary markets, this talk will explore the basics of derivative pricing using workable actual examples. General themes and theorems will also be developed to show how mathematics is key to modern finance.

No prior knowledge of finance or stochastics will be assumed.

11 de desembre a les 12h,

a la Sala d'Actes de la

Facultat de Matemàtiques i Estadística

C. Pau Gargallo, 5 - Barcelona

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