



Summer School

New Trends in Computational Finance and Economics

3 – 7 September 2007

A unique opportunity for PhD students, Post Docs, and experts in finance and the banking industry

Programme

Heuristic Portfolio Optimization and Risk Management (3-4 September)

- computational finance – what is it all about?
- optimization in finance
- new paradigms in optimization and heuristic search techniques
- applications to portfolio management
- applications to risk management

Volatility Models and Volatility Trading (5 September)

- advances in volatility marketing
- volatility indices
- pricing and hedging: volatility risk management
- variance swaps and other derivatives

Market Micro Structure, Systemic Risk Simulation and Automated Trading (6-7 September)

- artificial stock markets
- automated trading
- systemic risk from securitization by banks
- systemic risk in interbank markets: what can we learn from simulations of dynamic network models?

Tuition Fees

- £150.00 per day for corporate companies and business customers
- £675.00 for the full week booked in advance
- £125.00 per day for researchers and academics
- £550.00 for the whole week booked in advance

Fees include handouts, a morning coffee break, lunch and afternoon tea break
A non-refundable deposit of £50.00 is required with your registration

Visit our web site for full information:

www.essex.ac.uk/ccfea/summerschool

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