

# PRE-CONFERENCE WORKSHOP

# 2017



## QUANTITATIVE METHODS IN FINANCE CONFERENCE

### Beyond the Classical Paradigm



The Quantitative Finance  
Research Centre

*This workshop aims to bring together recent research in mathematical finance that goes beyond classical assumptions, allowing to investigate phenomena not covered, e.g. under the classical risk neutral approach.*

*It will present various topics at the frontiers of quantitative finance.*

#### Presented by:

Patrick Cheredito, ETH Zurich, Switzerland  
Rama Cont, Imperial College, United Kingdom  
Mark Davis, Imperial College, United Kingdom  
Martino Grasselli, University of Padova, Italy  
Constantinos Kardaras, London School of Economics, United Kingdom  
Dilip Madan, University of Maryland, United States of America  
Eckhard Platen, University of Technology, Sydney, Australia  
Philip Protter, Columbia University, United States of America  
Stefan Tappe, Leibniz Universität Hannover, Germany

#### Organisers:

Eckhard Platen and Erik Schlögl  
Quantitative Finance Research Centre  
UTS Business School

#### Date

11 December 2017

#### Time

9.00am – 5.00pm

#### Venue

Sydney Hilton Hotel

#### Cost

AUD 280.00 for bookings received  
by 31 August 2017  
(see website for further pricing  
options for conference delegates)  
Includes morning tea, lunch,  
afternoon tea and  
workshop materials



[www.qfrc.uts.edu.au/qmf](http://www.qfrc.uts.edu.au/qmf)