

Financial Mathematics – Summer Workshop – 2023

Week 1 (July 31- August 4)

Online via Zoom

7/31/23-8/4/23	Monday	Tuesday	Wednesday	Thursday	Friday
8:30-9:45am	Programming (Dr. Papanicolaou)	Math (Dr. Medhin)	Programming (Dr. Papanicolaou)	Math (Dr. Medhin)	Math (Dr. Medhin)
9:45-10:00am	Break				
10:00 – 11:15 am	Econometrics (Dr. Pelletier)	Econometrics (Dr. Pelletier)	Econometrics (Dr. Pelletier)	Programming (Dr. Papanicolaou)	Econometrics (Dr. Pelletier)
11:15 – 1:00 pm	Lunch Break				
1:00 – 2:15 pm	Statistics (Dr. Ghosh)	Statistics (Dr. Ghosh)	Statistics (Dr. Ghosh)	Statistics (Dr. Ghosh)	Statistics (Dr. Ghosh)
2:15 – 2:30 pm	Break				
2:30 – 3:45 pm	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)

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Week 2 (August 5 - August 11)

Online via Zoom

8/7/23 – 8/11/23	Monday	Tuesday	Wednesday	Thursday	Friday
8:30-9:45am	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)
9:45-10:00am	Break				
10:00 – 11:15 am	Math (Dr. Medhin)	Math (Dr. Medhin)	Math (Dr. Medhin)	Math (Dr. Medhin)	Econometrics (Dr. Pelletier)
11:15 – 1:00 pm	Lunch Break				
1:00 – 2:15 pm	Econometrics (Dr. Pelletier)	Econometrics (Dr. Pelletier)	Econometrics (Dr. Pelletier)	Statistics (Dr. Ghosh)	Statistics (Dr. Ghosh)
2:15 – 2:30 pm	Break				
2:30 – 3:45 pm	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)

Week 3 (August 14 to August 18)

Online via Zoom

8/14/23– 8/18/23	Monday	Tuesday	Wednesday	Thursday	Friday
8:30-9:45am	Math (Dr. Medhin)	Math (Dr. Medhin)	OIS Orientation	FM Students Orientation	Math (Dr. Medhin)
9:45-10:00am	Break				
10:00 – 11:15 am	Econometrics (Dr. Pelletier)	Econometrics (Dr. Pelletier)			Statistics (Dr. Ghosh)
11:15 – 1:00 pm	Lunch Break				Graduate School Orientation 11:30am-4:30pm
1:00 – 2:15 pm	Statistics (Dr. Ghosh)	Statistics (Dr. Ghosh)			
2:15 – 2:30 pm	Break				
2:30 – 3:45 pm	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)			

Instructors:

Wei	Chen	Department of Mathematics
Sujit	Ghosh	Department of Statistics
Negash	Medhin	Department of Mathematics
Andrew	Papanicolaou	Department of Mathematics
Denis	Pelletier	Department of Economics