

Financial Mathematics – Summer Workshop – 2024

Week 1 (July 29- August 2)

Online via Zoom

7/29/24-8/2/24	Monday (07/29)	Tuesday (07/30)	Wednesday (07/31)	Thursday (08/01)	Friday (08/02)
9:00-10:15am	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)
10:15-10:30am	Break				
10:30 – 11:45 am	Econometrics (Dr. Pelletier)	Math (Dr. Medhin)	Econometrics (Dr. Pelletier)	Math (Dr. Medhin)	Math (Dr. Medhin)
11:45 – 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)	Econometrics (Dr. Pelletier)

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Week 2 (August 5 - August 9)

Online via Zoom

8/5/24 – 8/9/24	Monday (08/05)	Tuesday (08/06)	Wednesday (08/07)	Thursday (08/08)	Friday (08/09)
9:00-10:15am	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)	Programming (Dr. Papanicolaou)
10:15-10:30am	Break				
10:30 – 11:45 am	Econometrics (Dr. Pelletier)	Econometrics (Dr. Pelletier)	Econometrics (Dr. Pelletier)	Math (Dr. Medhin)	Econometrics (Dr. Pelletier)
11:45 – 1:00 pm	Lunch Break				
1:00 – 2:15 pm	Statistics (Dr. Ghosh)	Math (Dr. Medhin)	Math (Dr. Medhin)	Statistics (Dr. Ghosh)	Statistics (Dr. Ghosh)
2:15 – 2:30 pm	Break				
2:30 – 3:45 pm	Math (Dr. Medhin)	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)	Math (Dr. Medhin)

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Week 3 (August 12 to August 16)

Online via Zoom

8/12/24– 8/16/24	Monday (08/12)	Tuesday (08/13)	Wednesday (08/14)	Thursday (08/15)	Friday (08/16)
9:00-10:15am	Risk Management (Dr. Chen)	Risk Management (Dr. Chen)	OIS Orientation	FM Students Orientation	Risk Management (Dr. Chen)
10:15-10:30am	Break				
10:30 – 11:45 am	Math (Dr. Medhin)	Math (Dr. Medhin)			Econometrics (Dr. Pelletier)
11:45 – 1:00 pm	Lunch Break				Lunch Break
1:00 – 2:15 pm	Econometrics (Dr. Pelletier)	Econometrics (Dr. Pelletier)			Graduate School Orientation 1:30pm-3:30pm
2:15 – 2:30 pm	Break				
2:30 – 3:45 pm	Statistics (Dr. Ghosh)	Statistics (Dr. Ghosh)			

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