Mathematical Finance and Acturial Statistics

The 2020 edition will focus on a gentle introduction to some aspects
of Mathematical Finance and Acturial Statistics.

UNIVERSITÀ DI TRENTO
Dipartimento di Matematica

WHERE

Room A206 and A207 - Polo Ferrari1",
Via Sommarive 5, Povo -Trento

CONTACT US

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PRIMER ON DATA SCIENCE

MATHEMATICS AND STATISTICS FOR LIFE AND SOCIAL SCIENCES

Povo, Trento
12-14 February 2020

About Us

Primer on Data Science is a serie of summer and winter schools organized by the curriculum Mathematics and Statistics for Life and Social Sciences of the Laurea Magistrale in Mathematics (Department of Mathematics, University of Trento), to the aim of introducing third year bachelor students and bachelor graduates to the topics of this curriculum. Every year the school will have a different topic.

OUR GOALS

PROGRAM

12/02/2020

13:00 - ROOM A206
REGISTRATION DESK IS OPEN AND WELCOME

14:00 - 17:30 - ROOM A206
A LESSON FROM ACTUARIAL MATHEMATICS: "BE STOCHASTIC BUT ALSO, FROM TIME TO TIME, REASONABLY DETERMINISTIC"
Ermanno Pitacco (University of Trieste)

13/02/2020

8:30 - 10:00 - ROOM A206
A LESSON FROM ACTUARIAL MATHEMATICS: "BE STOCHASTIC BUT ALSO, FROM TIME TO TIME, REASONABLY DETERMINISTIC"
Ermanno Pitacco (University of Trieste)

10:30 - 17:30 - ROOM A206
SYSTEM WITH CONTROLS AND INTERACTION:MEAN FIELD GAMES AND ECONOMIC
Giovanni Alessandro Zanco (LUISS Guido Carli)

14/02/2020

09:00 - 15:30 ROOM A207
AN INTRODUCTION TO MATHEMATICAL OPTION PRICING
Paolo Pigato (Roma Tor Vergata)

ORGANIZERS

- Stefano Bonaccorsi
- Claudio Agostinelli
- Carlo Orrieri

LECTURERS

- Ermanno Pitacco (University of Trieste)
- Giovanni Alessandro Zanco (LUISS Guido Carli)
- Paolo Pigato (Roma Tor Vergata)